



it's about time

# Developer Brief

## An Introduction to Graphical Interfaces for kdb+ using C#

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## 1 INTRODUCTION

Over the course of fifteen years, C# has become one of the most commonly utilised programming languages in the world. It has been used in applications ranging from computer games to medical systems to storage systems.

When deployed in an environment which requires database connections, it is traditional for C# to use a form of SQL for the back end, be it MySQL or SQLite to provide data storage and the ability to execute queries. Though functional, kdb+ offers substantial improvements in performance and processing power over this standard method of operation.

In this paper, we will explain the basics of using C# to open connections to kdb+ processes running on remote servers as well as setting up a basic API that will allow for authentication, error recovery and basic queries through an interface. In this case, all C# code will be pointing to the same kdb+ process.

C# is heavily integrated into Windows software. It allows for the implementation of the .NET environment into applications and can be utilised in the creation of websites using PHP and ASP.NET as well as stand-alone Windows applications.

The paper makes use of the standard c.cs file offered by Kx to enable connections to C#. This can be found here: <http://code.kx.com/wsvn/code/kx/kdb+/c/c.cs>

It is important to note that this paper does not aim to provide a full C# library, but instead give guidance on how to quickly and easily allow a C# application to connect to and run queries against a kdb+ process.

All kdb+ code will be highlighted in grey boxes and C# code in white.

The C# source code for this paper can be found on the First Derivatives GitHub page: <https://github.com/FirstDerivativesplc/qForGodsEdition26>

## 2 CONNECTING kdb+ AND C#

### 2.1 C# Socket to enable client connection

To connect from C# to a running kdb+ process, it is first necessary to import the c.cs file mentioned in the introduction. While it is possible to construct a bespoke plugin for use between kdb+ and C#, and may be required depending on the requirements of the project, for basic connections and queries, the default Kx plug-in will be satisfactory. This must then be called by referencing the namespace provided (in this case, it is kx). After importing c.cs into a C# project, it can then be called via the using directive:

```
using kx;
```

This will allow all objects, classes and methods within the kx namespace provided by the c.cs file to be used throughout the project, allowing connections to the kdb+ process via TCP network sockets. It will also permit querying and updates to be performed on the same kdb+ process.

To open a connection between C# and the kdb+ process, an object of class 'c' needs to be called and instantiated. This is a Kx provided class that will act as an interface between kdb+ and C#. This will be used in a method called 'OpenConnection'. In the below example, a server and process will be hardcoded to private variables though these could be modified to accept values from a configuration file. The methods have also been set up to accept a username and password if desired, this will be described in more detail later.

```
private static String HOST = "localhost";
private static int PRIMARY_PORT = 5010;

public static c GetConnection(String user, string password)
{
    c connection;
    if ((connPool.Count > 0) && (counter < MaxPoolSize))
    {
        connection = RetrieveFromPool(HOST, PRIMARY_PORT, user, password);
    }
    else
    {
        connection = OpenConnection(HOST, PRIMARY_PORT, user, password);
        counter++;
    }
    return connection;
}
```

```
private static c OpenConnection(String host, int port, string user, string password)
{
    try
    {
        c conn;
        if ((user == null) || (password == null))
        {
            conn = new c(host, port); //Takes host and port
        }
        else
        {
            conn = new c(host, port, user, password);
        }
        if (conn == null) //Returns null if no connection was made
        {
            throw new Exception("Connection could not be established");
        }
        else
        {
            return conn; //If connection was made, return conn object
        }
    }
    catch (Exception e)
    {
        System.Diagnostics.Debug.WriteLine("An unexpected error occurred: " + e.ToString());
        //Catch any unexpected errors and fail gracefully.
        throw e;
    }
}
```

The above code shows a simple, generic connection method which can be called when starting a C# application to create a connection to a running q process. We return the c object in this case as we will need it in the main method to execute queries.

Note that a lot of the method consists of error catching. This is to ensure that the application can recover in the event of the connection not being made successfully or another, unexpected error occurring. In this example, we have merely outputted a message to the Visual Studio console to say that we have an error but later, we will see how this error handling can be used to provide error recovery or business continuity.

This method will be utilised as part of a ConnectionPool which will be used to monitor and assign connections to users rather than having a haphazard collection of connections with each process. This will reduce the load and traffic on the kdb+ instance as it cuts down on the number of handles that could be attempting to query simultaneously.

```
private void button1_Click(object sender, EventArgs e)
{
    c conn = ConnectionPool.GetConnection();
    //This pulls an object of type c from the shared connection pool.
    if (conn != null) {
        textBox1.Text = "You have connected to localhost:5010 successfully";
    } else {
        textBox1.Text = "Error, you have not successfully connected to the server";
    }
    ConnectionPool.ReturnConnection(conn);
}
```

This is an example of the `OpenConnection` method in operation (via the `ConnectionPool1`) with a simple click event for a button. It will check if the method has returned a `c` object for further use and, if not, it will throw an error.

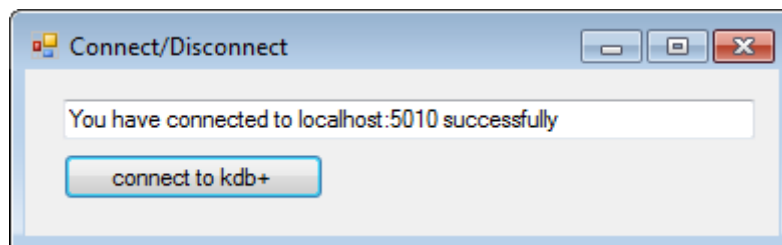


Figure 1

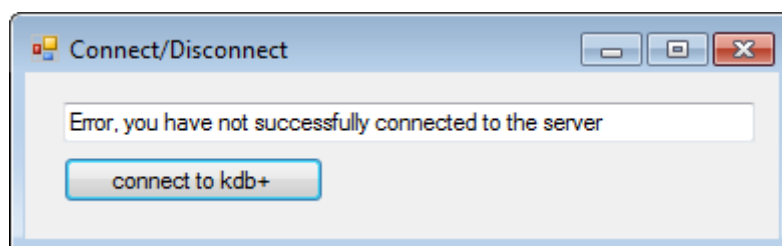


Figure 2

## 2.3 Validation with passwords

As previously mentioned, a bonus of using `kdb+` as the back end for a C# or Java application is the code on the server side is independent of both languages. This greatly eases the development required to make such a service available and enables platforms operating either language to access the same services. This also enables developers to take advantage of `kdb+` as a language and move much of the processing to the server side. An example of this is validation to prevent users from connecting to the server without permission.

In the below process, we have created a simple table with a user and their password. The password could be further encrypted using a hashing algorithm such as MD5 for extra security (this will not be shown in this whitepaper but is highly recommended).

```
q)
user_table:([users:`mreynolds`user1`user2]password:("password";"password2";"password3"))
q)user_table
users      | password
-----|-----
mreynolds | "password"
user1     | "password2"
user2     | "password3"
```

This involves changing the `c.cs` file provided by Kx as this is not set up to accept customised usernames (it instead takes the username stored in `Environment.UserName`) or any passwords at all. We will also need to modify the `OpenConnection` method and define `.z.pw`.

First of all, the `c` constructor for `c.cs`:

```
public c(string h, int p, string u, int maxBufferSize)
{
    serverName = h; //This is the hostname
    serverPort = p; //This is the port number
    _maxBufferSize = maxBufferSize;
    Connect(h, p); //This is what makes the connection to kdb+
    s = this.GetStream();
    B = new byte[2 + u.Length];
    //This defines the length of the bytesteam as username + 2
    // for termination characters
    J = 0;
    w(u + "\x3"); //This is as above with termination characters 'x3' sent
    s.Write(B, 0, J); //This line sends data to kdb+ as stream of bytes;
    if (1 != s.Read(B, 0, 1))
        throw new KException("access"); vt = Math.Min(B[0], (byte)3);
    //Throws error if connection is not accepted.
}
```

This works by opening a byte stream to the `kdb+` process and then feeding user input as bytes to the handle.

A byte stream is an open connection that sends a collection of bytes from sender to receiver in a bidirectional format. This connection is reliable and the use of bytes allows the C# query to be sent to a `kdb+` process and the `kdb+` response to be returned and deserialised.

As defined currently, along with the host (`h`) and port (`p`), it will take a further parameter for the username (`u`), but none for the password. To make it accept passwords as well, we need to modify the `c` constructor in `c.cs` file to the following:

```
//We have added pw argument to this to take in our password
public c(string h, int p, string u, string pw, int maxBufferSize)
{
    serverName = h; //This is the hostname
    serverPort = p; //This is the port number
    _maxBufferSize = maxBufferSize; //This is what makes the connection to kdb+
    Connect(h, p);
    s = this.GetStream();
    B = new byte[3 + u.Length + pw.Length];
    //This differs from above as we have added the length of the password as well,
    // plus an extra character to take account of the separator between u and pw ':'
    J = 0;
    w(u + ":" + pw + "\x3");
    //We can now send through both username and password to the kdb+
    // session for authentication.
    s.Write(B, 0, J); //This line sends data to kdb+ as stream of bytes;
    if (1 != s.Read(B, 0, 1)) throw new KException("access"); vt = Math.Min(B[0],
(byte)3);
}
```

We have specified a new variable '`pw`' which is now being read into the byte stream along with '`u`'. In particular, it is '`w(u + ":" + pw + "\x3")`' that will be interpreted by `.z.pw` or the `-u` argument

as a username and password. We can use a simple definition for `.z.pw` to query the users table whenever a connection is made through C#.

```
q).z.pw: {[u;p]$(count select from user_table where users=u,password  
like p;1b;0b]}
```

This will return `0b` if the user does not have permission to access the process. Within C#, this will throw a `KException` with the message "access". This can be used to track if the user has been refused access in the C# API.

For more detailed information on validation and authentication, see Tom Martin's whitepaper 'Permissions with kdb+' ([http://firstderivatives.com/downloads/q\\_for\\_Gods\\_July\\_2013.pdf](http://firstderivatives.com/downloads/q_for_Gods_July_2013.pdf))

```
private void button1_Click(object sender, EventArgs e)
{
    try
    {
        c conn = OpenConnection("localhost",5010,usernameText.Text, pwText.Text);
        label13.Text = "Hello " + usernameText.Text +
            ". You are permitted to make this connection";
    }
    catch (KException kEx)
    {
        if (kEx.Message == "access") //Permission denied
        {
            label13.Text = "Sorry " + usernameText.Text + ". You may not make this  
connection";
        }
        else
        {
            label13.Text = "An unexpected kdb+ error occurred";
        }
    }
    catch (Exception ex)
    {
        label13.Text = ex.Message;
    }
}
```

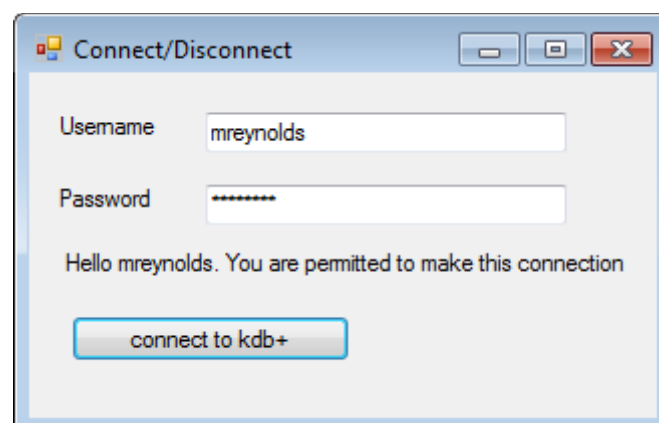
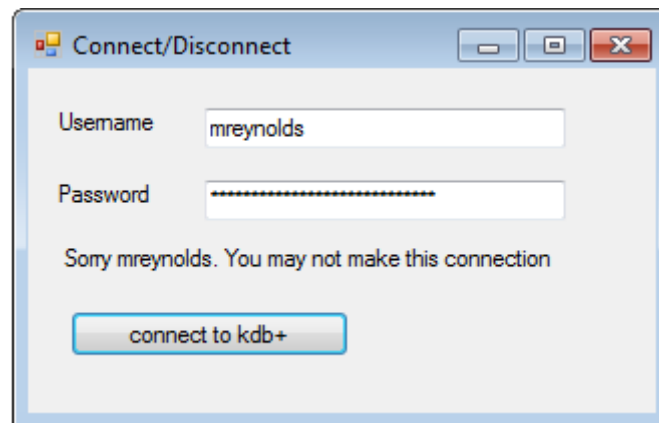


Figure 3 - Successful connection





*Figure 4 - Unsuccessful connection*

### 3 QUERIES

#### 3.1 Simple queries

With a connection established between the C# application and the kdb+ process, it is now possible to send queries from the front-end and receive data from the back-end. This is done through the use of the `c` object which is created after opening the connection. This is why it is important to keep track of the object in methods such as `OpenConnection`.

The method used to perform operations over the kdb+ connection is simply called '`k`' and is called as a child method of the `c` class. The same method is used to query, update and delete data from kdb+ and accepts a string as a parameter.

```
conn.k("select from tab");
```

This is then fed into a method called '`c`' which breaks it into bytes and passes it into kdb+. The result is then received by the C# client as a stream of bytes which is deserialised by the `c` method into C# compatible types. The result itself is a two dimensional array when used with `select` or a one dimensional array when used with `exec`. This can then be cast to the type `c.Flip`, which mimics a table with similar functionality and methods available.

In the below example, an app has been written with a hardcoded query to a simple trade table. This will update the table in the application by use of a `DataGridView` every time the update button is clicked. To push the data to a `DataGridView`, it first needs two loops to copy the data into the correct formats (one loop for rows and one loop for columns).

```
private void button1_Click(object sender, EventArgs e)
{
    if (conn == null)
    {
        conn = ConnectionPool.GetConnection();
    }
    object result = (object)conn.k("select from trade");
    c.Flip table = (c.Flip)result;

    QueryView.Columns.Clear();
    //Clear columns first to allow clean population of table
    foreach (string colName in table.getColumns())
    {
        QueryView.Columns.Add(colName, colName); //Add the columns to the Queryview
    }

    QueryView.Rows.Add(table.getNoRow());

    for (int row = 0; row < table.getNoRow(); row++)
    {
        for (int col = 0; col < (table.getColumns().Length); col++)
        {
            QueryView[col, row].Value = c.at(table.y[col], row);
            //Populate each cell of the Queryview with its associated value
        }
    }
    ConnectionPool.ReturnConnection(conn);
}
```

This produces the following output:

```
q)select from trade
symbol price size
-----
DEN.O 38 13
ASI.O 36 41
GOOG.O 94 11
APL.O 60 2
ASI.O 47 27
GOOG.O 40 10
APL.O 85 27
DEN.O 71 44
MSN.O 66 27
APL.O 33 38
APL.O 56 21
GOOG.O 24 30
```

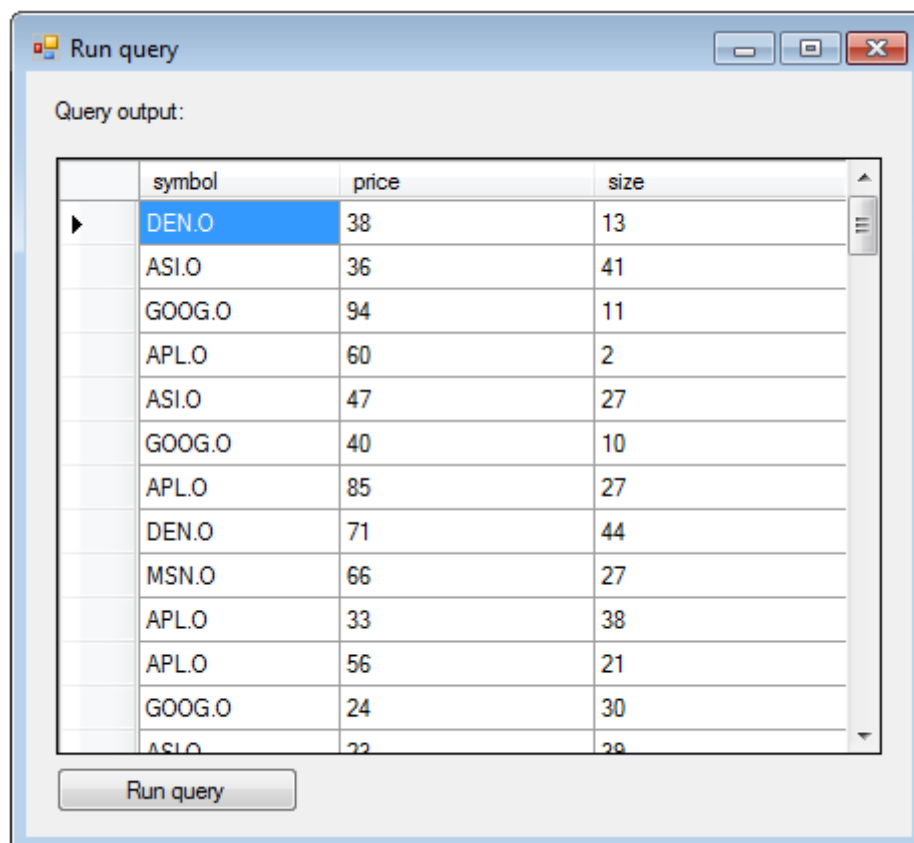


Figure 5

### 3.2 Building dynamic queries

As the query only consists of a single string value, it is easy to modify and adjust dynamically based on user inputs, allowing easy creation of GUIs to interact with kdb+.

It should be noted that while it is possible to build a dynamic query as shown in the below example, it is vulnerable to injection attacks. Production systems should be more robust in dealing with these kinds of attacks, though this is beyond the scope of this whitepaper.

Below is an example of a class and GUI that has been constructed using simple dropdowns and text boxes yet creates a flexible and powerful editor we can use to query the trade table:

Build query:

Select Columns: \* Columns selected: \*

Select Table: trade Remove Cols

Arguments: symbol = 'DEN.O' not

and price > 30 not

Query output:

	symbol	price	size
▶	DEN.O	22	25
	DEN.O	14	29
	DEN.O	27	36
	DEN.O	15	3
	DEN.O	17	6
*			

Figure 6

To carry this out, we use a new method called BuildQuery (presented on the next page) and replace the hardcoded query with:

```
conn.k(BuildQuery());
```

The BuildQuery method takes the inputs of each textbox, checkbox and combo box seen above in Figure 6 and combines them to build a query to send to kdb+. This allows those without much knowledge of kdb+ queries or optimisation of queries to view data stored on kdb+ processes without exposing them to the q-sql language.

This is the BuildQuery method which takes all the available inputs and creates a query string from them:

```
private string BuildQuery()
{
    String check1 = "";
    String check2 = "";
    String check3 = "";
    StringBuilder queryString = new StringBuilder();

    if (checkBox1.Checked)
    {
        check1 = " not ";
    }
    if (checkBox2.Checked)
    {
        check2 = " not ";
    }
    if (checkBox3.Checked)
    {
        check3 = " not ";
    }

    if ((selectedCols.Text == null) || (selectedCols.Text == "*"))
    {
        queryString.Append("select from ");
    }
    else
    {
        queryString.Append("select " + selectedCols.Text + " from ");
    }

    queryString.Append(tableComboBox.SelectedItem);

    if (argComboBox1.SelectedItem != null)
    {
        queryString.Append(" where (" + check1 + argComboBox1.SelectedItem +
signComboBox1.SelectedItem + argInput1.Text + ")");
        //Append the above strings and the text boxes of the UI into a single string
query that can be sent to the kdb+ process
    }

    if ((argComboBox2.SelectedItem != null) && (argComboBox1.SelectedItem != null))
    {
        queryString.Append(andor1.SelectedItem + " (" + check2 +
argComboBox2.SelectedItem + signComboBox2.SelectedItem + argInput2.Text + ")");
    }

    if ((argComboBox2.SelectedItem != null) && (argComboBox1.SelectedItem != null) &&
(argComboBox3.SelectedItem != null))
    {
        queryString.Append(andor2.SelectedItem + " (" + check3 +
argComboBox3.SelectedItem + signComboBox3.SelectedItem + argInput3.Text + ")");
    }

    return queryString.ToString();
}
```

## 4 MANAGING CONNECTIONS

A key requirement of a business application and particularly a trading-based application is continuity of service. Loss of business continuity can happen for a number of reasons including server crashes due to technical or environmental faults, a failure in the API or a loss of connection between the two components. In this regard, it is important that any C# application that connects to kdb+ be designed to handle these events and fail over if necessary to backup processes or inform the user of the problem and take measures to reconnect as soon as possible if this is desired.

On the client side, we will utilize the `KException` and use this to fail over to a secondary connection if a query cannot go through successfully. This method will then attempt to run the query again using the backup connection and publish the data as normal. This can ensure continuity of business in the event that the kdb+ process is rendered unable to respond.

```
catch (Exception ex)
{
    if (ex.Message == "read" || ex.Message == "stop")
    {
        try
        {
            if (ex.Message == "read")
            {
                errorLabel.Text = "ALERT: using secondary connection";
            }
            else
            {
                errorLabel.Text = "ALERT: query timed out, using second connection";
            }

            conn = ConnectionPool.GetConnection();
            c.Flip table = GetData(queryBox.Text);
            PublishQuery(table);
        }
        catch (Exception ee)
        {
            errorLabel.Text = "ERROR - unable to connect: " + ee.Message;
        }
    }
    else
    {
        errorLabel.Text = "ERROR: " + ex.Message;
    }
}
```

In the above example, we are capturing any exception that is thrown with the 'read' error. This means the GUI was unable to successfully send the query to the kdb+ back-end. To reconnect to the secondary connection, we call the `ConnectionPool.GetConnection` method again and re-send the query. The `PublishQuery` method simply publishes the result of the query into a `DataGridView` as before. On the kdb+ side we have two processes running the same functions and trade table but on different ports.

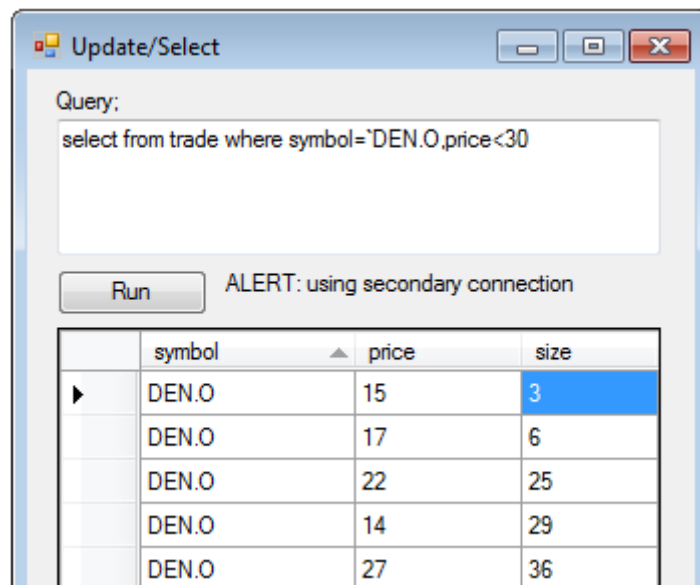


Figure 9

We can expand this functionality to take account of a process being busy, such as when it is processing a large query or hanging for another reason. In this case, we have artificially increased the amount of time it will take the query to run to test the below code. Timeout errors are supplied on the kdb+ end and will return a `stop` error, which we can catch.

```
q)\T 1
```

The catch statement can then be modified to trap the stop error and rerun the query on another process:

```
catch (Exception ex)
{
    if (ex.Message == "read" || ex.Message == "stop")
    {
        try
        {
            if (ex.Message == "read")
            {
                errorLabel.Text = "ALERT: using secondary connection";
            }
            else
            {
                errorLabel.Text = "ALERT: query timed out, using second connection";
            }
            conn = ConnectionPool.GetSecondaryConnection();
            c.Flip table = GetData(query);
            publishQuery(table);
        }
        catch (Exception ee)
        {
            errorLabel.Text = "ERROR - unable to connect: " + ee.Message;
        }
    }
}
```

This is utilised by a method within the Connection pool called `GetSecondaryConnection` which will use a predefined port and the same host to open a new connection. This will add the connection to the same pool, preventing the application from exceeding its maximum number of connections;

```
public static c GetSecondaryConnection(String user, string password)
{
    c connection;
    if ((connPool.Count > 0) && (counter < MaxPoolSize))
    {
        connection = RetrieveFromPool(HOST, SECONDARY_PORT, user, password);
    }
    else
    {
        connection = OpenConnection(HOST, SECONDARY_PORT, user, password);
        counter++;
    }
    return connection;
}
```

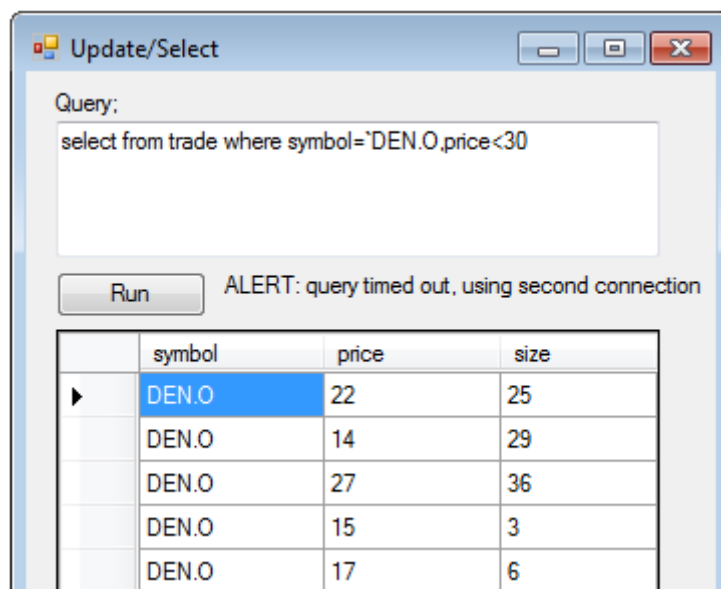


Figure 10



## 5 RUNNING ANALYTICS

Until now, we've been using kdb+ to deliver raw trade data to our C# front-end. While viewing raw data can be useful, many users will want to see an enriched view of each trade. We can take the example from Section 3 and expand it so that each row in the DataGridView will be selectable, allowing us to drill into each trade to provide further analysis on the product being traded. The analytics will include:

- Minimum daily price
- Maximum daily price
- Daily vwap price
- Average price

We will also plot these on a line graph to allow users to better identify patterns and outliers throughout the day.

To calculate these, we will create a new function called `analyseData` on the kdb+ side which will then be called from C#.

```
q) analyseData:{[x] 0!select minPrice:min price, maxPrice:max price,
vwap:size wavg price, avgTab:avg price, cntTab:count i by 15 xbar
time.minute from trade where sym=x}
```

This will calculate the min,max,average and vwap prices for a given symbol in 15-minute buckets. We will also write a function called `getSummary` which provides the overall min,max,average and vwap for the entire day. Note that we must unkey the table before returning it to C# as `c.Flip` will treat this keyed table (type 99) as a dictionary and cause an error.

```
q) getSummary: {[x]0!select distinct sym,minPrice:min price,
maxPrice:max price, vwap:size wavg price, avgTab:avg price,
cntTab:count i from trade where sym=x}
```

If we perform these on the table `trade` for one symbol (`'FDP.O`) in the kdb+ session, we can see the results:

```
q) 4#details
sym | fullName
-----|-----
FDP.O | "First Derivatives PLC"
BMW.O | "BMW AG"
MSFT.O | "Microsoft Corporation"
INTC.O | "Intel Corp"
```

```

q)getSummary[`FDP.O]
sym    minPrice maxPrice avgPrice vwap    total
-----
FDP.O  1.021    1.109    1.064    1.064  5082

q)10#analyseData[`FDP.O]
minute minPrice maxPrice vwapPrice avgPrice totalTransactions
-----
00:00   1.022    1.108    1.063    1.063    93
00:15   1.022    1.108    1.063    1.064   114
00:30   1.022    1.108    1.061    1.061   132
00:45   1.022    1.108    1.065    1.066   139
01:00   1.021    1.108    1.066    1.068   143
01:15   1.021    1.108    1.069    1.069   126
01:30   1.021    1.108    1.061    1.061   137
01:45   1.022    1.108    1.063    1.062   144
02:00   1.022    1.108    1.066    1.066   130
02:15   1.022    1.108    1.067    1.067   129

```

The methods to pull this data into a graph in the case of `analyseData` and text boxes in the case of `getSummary` are simple to implement, involving query calls to `kdb+` to collect the data and then using loops to process it.

```

public Form3(String symbol, c conn)
{
    InitializeComponent();

    symLabel.Text = symbol;
    this.conn = conn;
    c.Flip details = GetData("select details from details where sym='" + symbol);
    compLabel.Text = c.at(details.y[0], 0).ToString();
    //This will execute the above functions using the symbol taken from the UI
    details = GetData("getSummary[" + symbol + "]");
    GetDaily(details);

    details = GetData("analyseData[" + symbol + "]");
    SetAxis(details);
    PopulateChart(details); //Populates the chart seen in figure 12
    PopulateGrid(details); //Populates the grid in figure 13
}

```

This calls the methods `GetData` (which was used in the previous section), `GetDaily`, `SetAxis` and `PopulateChart`. Note that the form takes as arguments a string to represent the symbol and the connection object. This is to avoid opening up new connections with each selection. These values are supplied from the parent form in a `CellEvent` for the `DataGrid`, making it selectable:

```
private void QueryView_CellClick(object sender, DataGridViewCellEventArgs e)
{
    if (e.RowIndex >= 0) //We need to check that user has not clicked column header
    {
        int rowIndex = e.RowIndex;
        DataGridView senderGrid = (DataGridView)sender; //The cell selected
        String selSym = senderGrid.Rows[rowIndex].Cells[1].Value.ToString();
        Form3 frm3 = new Form3(selSym, conn); //Open new window with arguments
        frm3.ShowDialog(this);
    }
}
```

The GetDaily method utilises the getSummary function on our kdb+ process to query the table and return values for that single symbol over the entire day. We then use these to populate the boxes on the left hand to provide a quick visual summary of the data:

```
private void GetDaily(c.Flip details)
{
    min = (double)c.at(details.y[1], 0);
    max = (double)c.at(details.y[2], 0);
    dAvg = (double)c.at(details.y[3], 0);
    dVwap = (double)c.at(details.y[4], 0);
    transNo = (int)c.at(details.y[5], 0);

    minBox.Text = min.ToString("#.#####");
    maxBox.Text = max.ToString("#.#####");
    avgBox.Text = dAvg.ToString("#.#####");
    dailyVwap.Text = dVwap.ToString("#.#####");
    transNoBox.Text = transNo.ToString();
}
```

The SetAxis method is optional but provides a more pronounced set of peaks and troughs in the data by setting the maximum and minimum values of the Y-axis depending on the data itself. This is done by using a simple loop to find the maximum returned value and minimum returned value from the subset of data. This does not include maximum or minimum prices over the period as this would reduce the sensitivity of the chart.

```

private void SetAxis(c.Flip details)
{
    double min = 1000;
    double max = 0;

    for (int i = 0; i < details.getNoRow(); i++)
    {
        for (int j = 3; j < details.getNoColumns(); j++)
        {
            double minVal = (double)c.at(details.y[j], i);
            double maxVal = (double)c.at(details.y[j], i);

            if (minVal < min)
            {
                min = minVal;
            }
            if (maxVal > max)
            {
                max = maxVal;
            }
        }
    }

    reportChart.ChartAreas[0].AxisY.Minimum = min - 0.0025; //Add margin
    reportChart.ChartAreas[0].AxisY.Maximum = max + 0.0025; //Add Margin
}

```

Finally, we need to plot the graph itself. This is done with a `DataVisualization.Charting.Chart` object in the GUI, with the co-ordinates in each series being added via a loop:

```

private void PopulateChart(c.Flip details)
{
    for (int i = 0; i < details.getNoRow(); i++)
    {
        reportChart.Series["vwap"].Points.AddXY((c.at(details.y[0], i)).ToString(),
(double)c.at(details.y[3], i));
        reportChart.Series["avg"].Points.AddXY((c.at(details.y[0], i)).ToString(),
(double)c.at(details.y[4], i));
        reportChart.Series["dailyAvg"].Points.AddXY((c.at(details.y[0], i)).ToString(),
dAvg);
        reportChart.Series["dailyVwap"].Points.AddXY((c.at(details.y[0], i)).ToString(),
dVwap);
    }
}
}

```

As clients may also wish to see the data in its grid form, a grid is populated along with the chart with a button to switch between the two views whenever required:

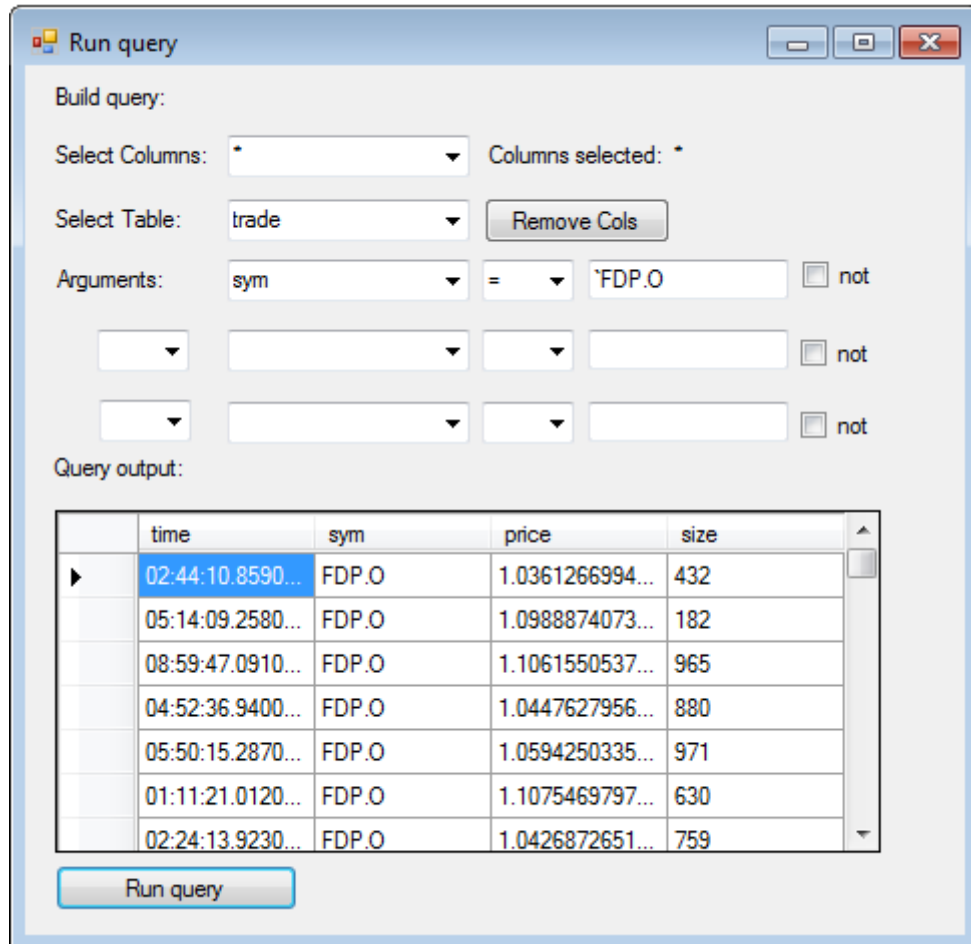


Figure 11

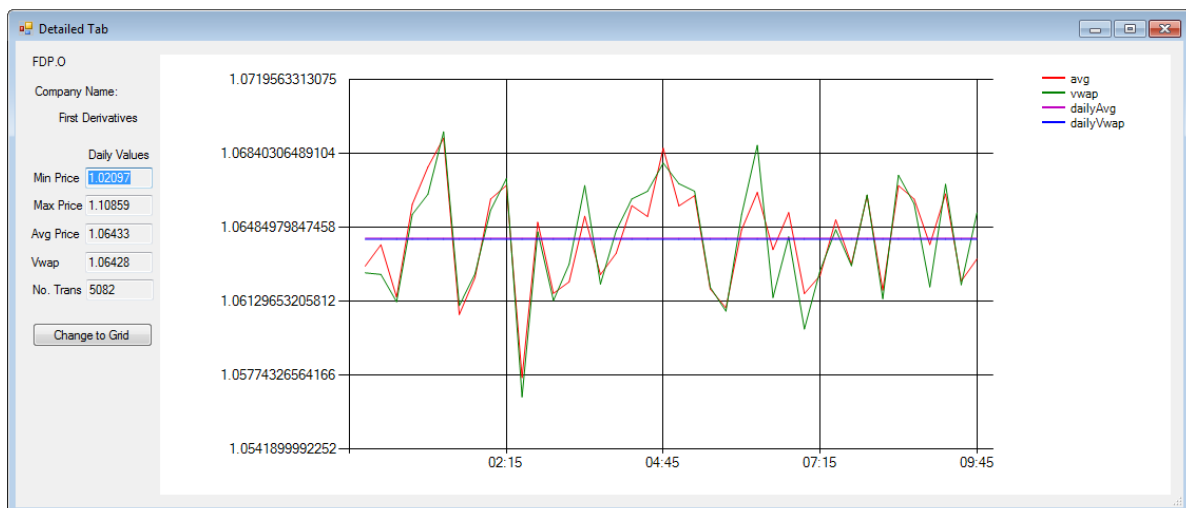


Figure 12

**Detailed Tab**

Company Name: FPD.O

First Derivatives

Daily Values

Min Price 1.02097

Max Price 1.10859

Avg Price 1.06433

Vwap 1.06428

No. Trans 5082

[Change to Graph](#)

minute	minPrice	maxPrice	vwapPrice	avgPrice	totalTransactions
00:00	1.02170218692066	1.10843257556477	1.06266483103627	1.06298820808981	93
00:15	1.02169479718242	1.10839913397069	1.0625894063679	1.06401563253293	114
00:30	1.02152787535826	1.10824923768545	1.06127428799421	1.06149717561902	132
00:45	1.02240549928318	1.10788706602717	1.06547489794361	1.0659592787468	139
01:00	1.02126866765405	1.10810814550802	1.06645294426718	1.06776450307492	143
01:15	1.0210398363761	1.10755481564592	1.06945633130752	1.06915242370127	126
01:30	1.02109242067721	1.10804052926644	1.06108827051473	1.06065752195239	137
01:45	1.02162420062131	1.1079446193704	1.06261328168544	1.0624312409017	144
02:00	1.02187548222116	1.10781538422793	1.06569349047176	1.06622009947734	130
02:15	1.02215105330481	1.10809245654915	1.0672018270463	1.0668706661738	129
02:30	1.02107465869828	1.10765483371757	1.05668999922521	1.05762239113964	123
02:45	1.02196124596183	1.10858860712275	1.06463871973884	1.06509848417981	137
03:00	1.02190455774894	1.10748285751336	1.06133465537243	1.06167684311901	112
03:15	1.02119655922637	1.10844394121811	1.06307791781084	1.06222891479537	122
03:30	1.02114530997523	1.10730554090526	1.06686969048943	1.06539272703943	137
03:45	1.02238124737827	1.10836839073211	1.06212478081677	1.0625808537909	129
04:00	1.02300409719303	1.10842177881736	1.06469321932879	1.06360409344934	128
04:15	1.02118596424614	1.1077746638103	1.06622446076925	1.06589940764982	121

Figure 13

Though this has only been set up to query the trade table as it currently exists, it would not be difficult to implement a timer to periodically query kdb+ (every minute, for example) and retain up to date figures and charts. By the same measure, adding the ability to compare different symbols or different time frames would not take much more effort, nor would giving the user the ability to choose what period time they analyse. Furthermore, websockets could be used to deliver streaming data from the kdb+ backend to the C# GUI.

## 6 CONCLUSION

Despite its popularity and the potential opportunities for development, combining C# and kdb+ remains a relatively unexploited area. We have demonstrated a few simple processes and applications which could be useful in developing a trading application using kdb+ and C#.

The applications developed for this example are simple in nature and in implementation but the potential for creating more sophisticated and powerful tools exists. We have shown very limited analytical and GUI elements but these could be expanded upon by the use of Cascading Style Sheets and more extensive configuration.

The Delta Dashboards component of the Delta Suite from First Derivatives is an example of an out of the box front end allowing end users to analyse their kdb+ data, and data from other sources, through an easy to use and customisable visualisation layer. For more information on Delta Dashboards:

[http://www.firstderivatives.com/downloads/Delta\\_Dashboards\\_Factsheet.pdf](http://www.firstderivatives.com/downloads/Delta_Dashboards_Factsheet.pdf)

The paper has also demonstrated the potential versatility of kdb+, not just in the banking and financial sectors but in all sectors where C# is popular and a database is required for back-end data storage and management. These examples could be pushed out to analytical or performance-based sectors or markets inexperienced in kdb+ but requiring tools to help utilise the rapidly growing big data environment.

All examples of kdb+ were run using version 3.2 (2015.01.14). All tests of C# were run using .NET version 4.0. The example applications were built with Visual Studio 2010. The C# source code for this paper can be found on the First Derivatives GitHub page:

<https://github.com/FirstDerivativesplc/qForGodsEdition26>