

Market Data Analytics for Capital Banking

Challenges

- Legacy approaches cannot cope with today's overwhelming data volumes
- Subsets of data lose out on multiple insights that the entirety of data might reveal
- Additional big data such as social sentiments, news events, machine data, etc., must be integrated
- Over the Counter (OTC) product data is less centralized, making data-driven market decisions much more difficult

More Data = Greater Discovery, Modeling and Simulation

Financial leaders know that understanding as many data points as possible, in a timely manner, leads to greater insights, better decisions, and, ultimately, higher returns.

And data no longer means just price. Modern queries are more likely to include log files, ticker data, posted orders and quotes, orders modifications or cancellations, trade executions against those orders, off-exchange trade executions, and so much more. And that's just the tip of the iceberg. External data also must be integrated in such a way that it is all related to any given point in time.

Reviewing, correlating, and deciphering market activity requires running expansive analytics over terabytes, if not petabytes, of consolidated, clean data. The volume of data in equities alone can overwhelm legacy systems, yet equity options market data volumes exceed that of equities by an order of magnitude.

The OPRA (Options Price Reporting Authority) data feed disseminates millions of messages per second. This torrent of data moves so fast that it presents its own unique challenges, as any monetary move in equities impacts thousands of options and their pricing levels. All this comes at a time when firms are looking to further enrich their analyses with additional big data (e.g., social sentiments, news events, machine data, etc.) in order to search for Alpha and generate new trading strategies.

So business leaders collect all this data, store it securely, and then are left wondering what happens next.

- How do you collect contextual data?
- How can the data tell of relationships in the market that you don't see yourself?
- Where are the hidden opportunities for alpha?
- Where are the emerging risks?
- How do you process all this data so as to discover these insights in time to benefit the business?

Benefits of the Actian Analytics Platform™

The Actian Analytics Platform allows businesses to store limitless volumes of market data at affordable costs, structured and unstructured, on a flexible, scalable platform. It then can help determine and discover linkages between disparate data sets, enabling the application of powerful analytical models to be run on the collective data for smarter strategy development.

The Actian Analytics platform, with a library of thousands of analytical functions, leverages historical analysis and back testing, enabling the discovery of new insights to better exploit market opportunities, thereby allowing organizations to align trading strategies to market behavior.



With Actian, market participants can incorporate a wider variety of data sources—mobile, social, transactional, Internet of Things, geo-spatial data, additional third-party data, and more.

Actian's highly flexible, hardware agnostic, cost-effective solution can scale from terabytes up to multi-petabytes by incrementally adding commodity servers to an existing infrastructure. In addition, with Actian, you can:

- Identify relationships that exist between instruments across asset classes and external events
- Enable faster strategy discovery to testing cycle Times
- Discover new patterns and/or signals to base strategies from
- Apply predictive techniques in order to benefit from opportunities or Avoid risks in the markets
- Reduce the overall TCO of market data

Actian turns data into value for capital markets participants by enabling the harnessing of mountains of disparate data sets and accelerating the production of insights that signal and/or predict business-growth opportunities that would otherwise go unrealized. Across a wide and diverse spectrum of functionality—strategic business planning, market data re-engineering, cost optimization, financial and operational risk analysis, compliance, or performance metrics—Actian delivers.



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