

”Post Trade Analys”

Utmaningen



- Upp till 2 miljoner transaktioner/dag
- Nya handelsmönster
 - Över nationsgränserna
 - Automatiserad handel
- Mer komplexa produkter
- Hitta nålen i höstacken

Idag



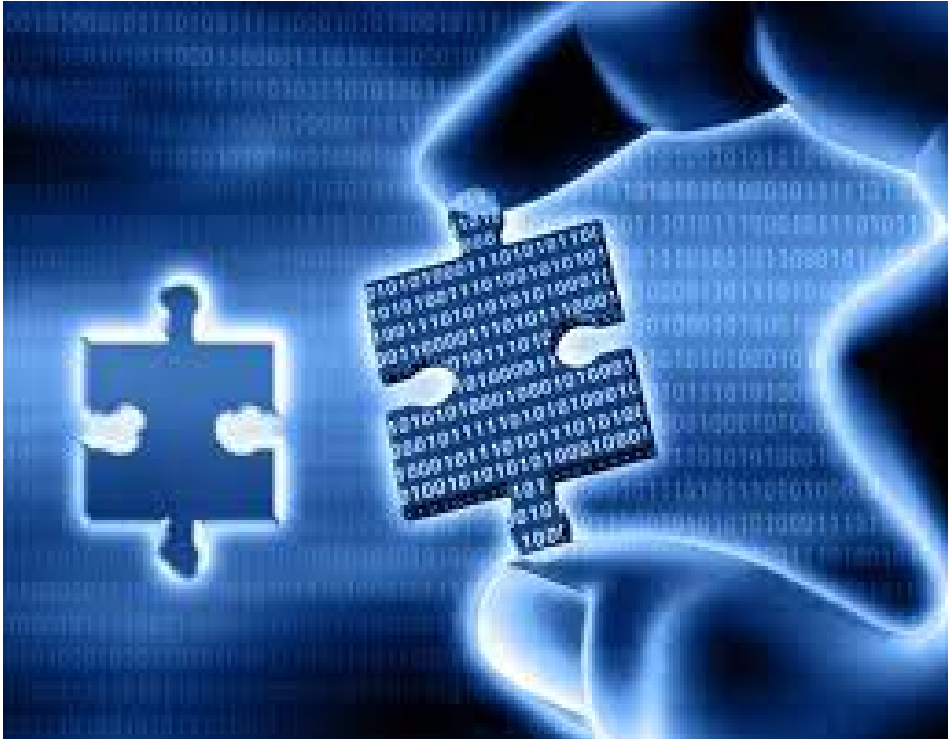
- Banker & vp-bolag
rapporterar transaktioner
- Tips från allmänheten
- Egna iakttagelser
- Verktyg
 - Databassökningar
 - Rapportgenerator

Krav och behov Analysverktyg



- Kursmanipulation
- Insiderhandel
- Tillsynsarbete
- Trender
- Statistik

Lösningen



- Hantera stora datamängder
- Olika typer av datakällor
- Hög analyskapacitet
- Prestanda
- Skalbarhet

Exempel andra källor

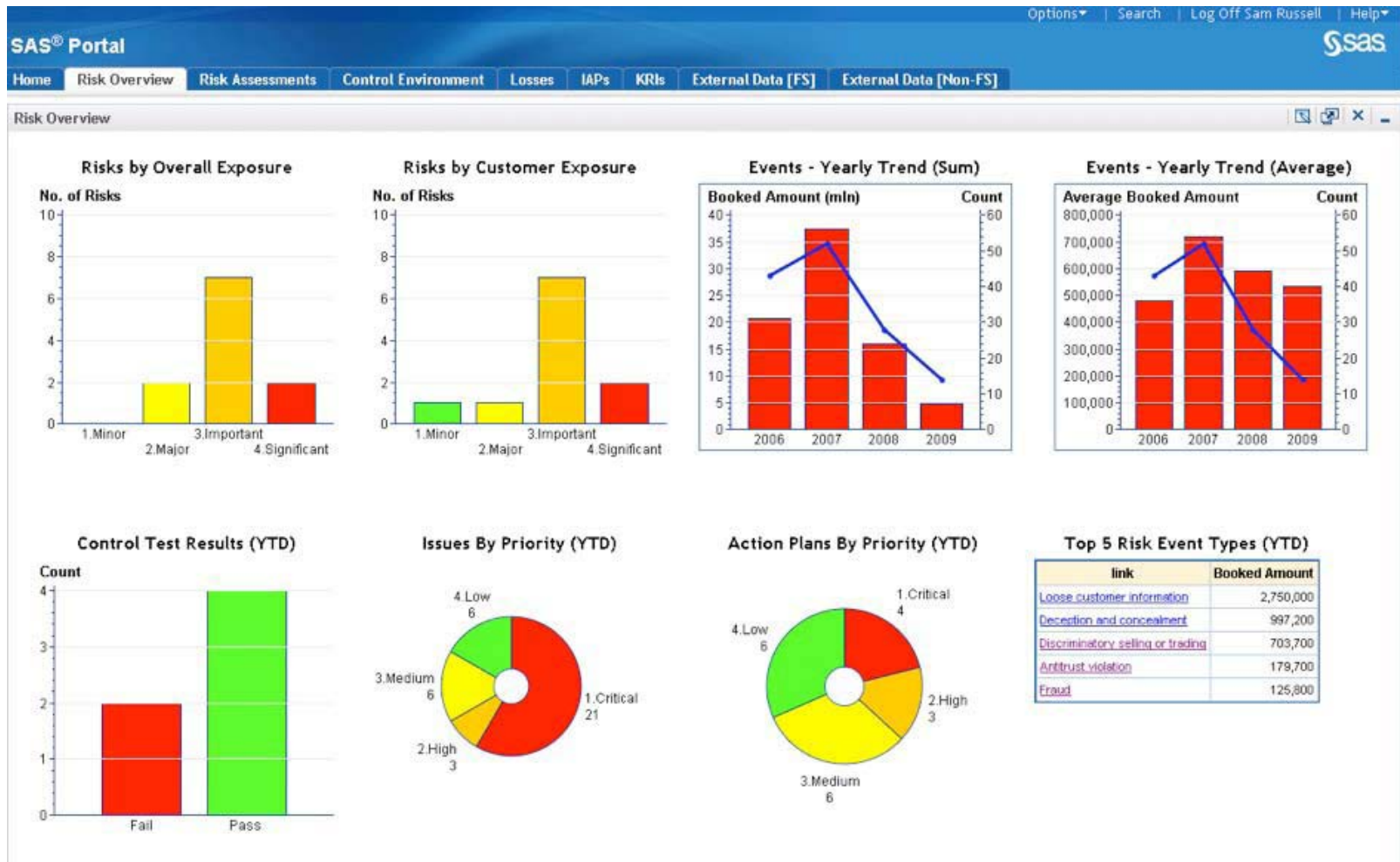


- Register/databaser
 - FI
 - Extern
- Media
 - Nyheter
 - Analyser
- Internetsajter
 - Forum
 - Bloggar

Larmlista

Home Incident Management Reports									
Incidents									
Filter by Operational Area									Edit Clear Favorites-
Reporting Party:		(None Selected)							
Scenarios:		(None Selected)							
Incidents ▼ Create Incident...									
Event ID	Incident Title	Summary Description	Event Type	Discovery Date ▲	Risk Score	Instrument Name	Status	Issues	Investigator
1	10156 Customer Turnover	Customer Turnover above threshold	Customer	Aug 23, 2010	750.00		Fully validated	0	SAS Enterprise GRC Administrator
2	10160 Instrument Turnover	Instrument Turnover, 3 std deviations above mean	Own	Aug 25, 2010	820.00	AXFOOD (SE0000635401)	Fully validated	0	Alan Williams
3	10158 Owner Alert	Owner Alert, owner is on black list	Customer	Aug 26, 2010	680.00		Under Investigation	0	SAS Enterprise GRC Administrator
4	10153 Alert for Turnover	Alert for Turnover, 3 std deviations above mean	Not Applicable	Aug 30, 2010	950.00	ABB (CH0012221716)	Under Investigation	0	Alan Williams
5	10161 Best Execution	Best Execution, spread over threshold	Customer	Sep 2, 2010	650.00		Under Investigation	0	Alan Williams
6	10162 TRS Report	TRS Report, missing report, missing fields, suspected missing transactions or fault in price	Not Applicable	Sep 7, 2010	900.00		To be investigated	0	
7	10154 TRS Report	TRS Report is missing, missing fields, suspected missing transactions or fault in price	Not Applicable	Sep 13, 2010	850.00		Under Investigation	0	Alan Williams
8	10155 TRS Report	TRS Report is missing, fields missing, suspected missing transactions or fault in price	Not Applicable	Sep 13, 2010	850.00		Under Investigation	0	SAS Enterprise GRC Administrator
9	10157 Own Stock	Own Stock, turnover above threshold	Own	Sep 13, 2010	880.00		Under Investigation	0	SAS Enterprise GRC Administrator

Trender & statistik



Network analysis



Status



- Avtal 1 mars
- F.n. testperiod
- Produktion beräknad början av 2012

