

Trade Surveillance

An unified approach to leverage Big Data processing tools
to capture market abuses

Agenda

- Trade Surveillance
- Few Scenarios
- Data Lake - The backbone of the system
- Q & A

Trade Surveillance

- Monitoring and Detecting
 - Activities for market manipulation
 - Fraud
 - Behavioral patterning and more ...
- Happens Across
 - all asset classes and products, thereby ensuring the prevention of illegal trading practices



Activities

- Pre-Trade
 - Trade Allocation, Trade Sequencing, Cross Trade
- Post-Trade
 - Price/Volume Verification, Erroneous Order Entry, Best Execution
- Market Abuse
 - Churning/Wash Trades, Spoofing, Window Dressing, Portfolio Pumping
- Trade Violations
 - Insider trading, Speculative trading, Dark Pools and HFT

Activities...

- Market Surveillance

- Cross Market Surveillance, Equity Market Surveillance, OTC traded derivative surveillance

- Reporting

- Transaction/Settlement Reporting, Suspicious Transactions Report, Audit Trail and documentation

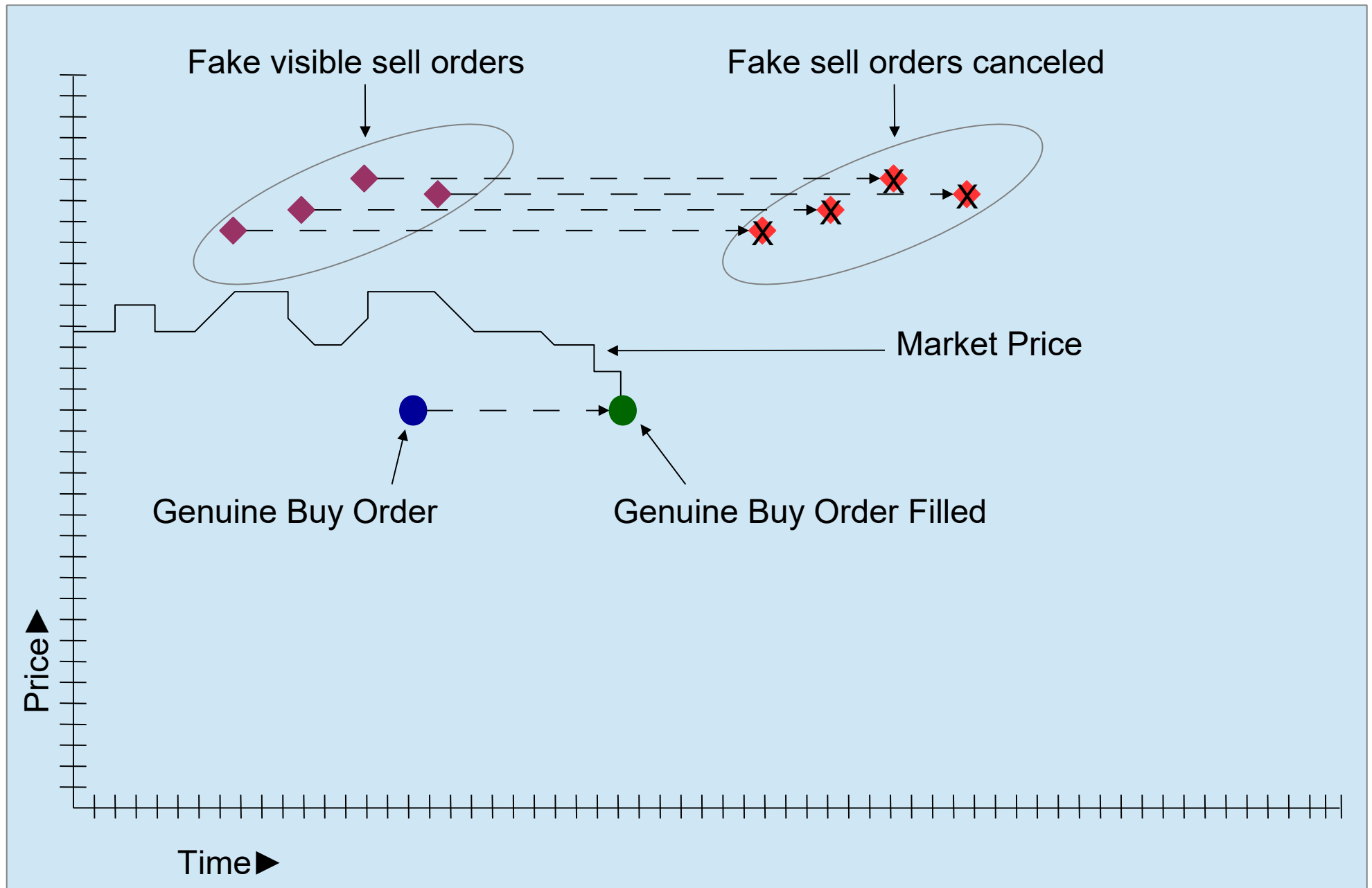
- Enhanced Trade Surveillance

- Trading/Volatility limits, Static/Dynamic Controls, Ping Order/Quote Stuffing

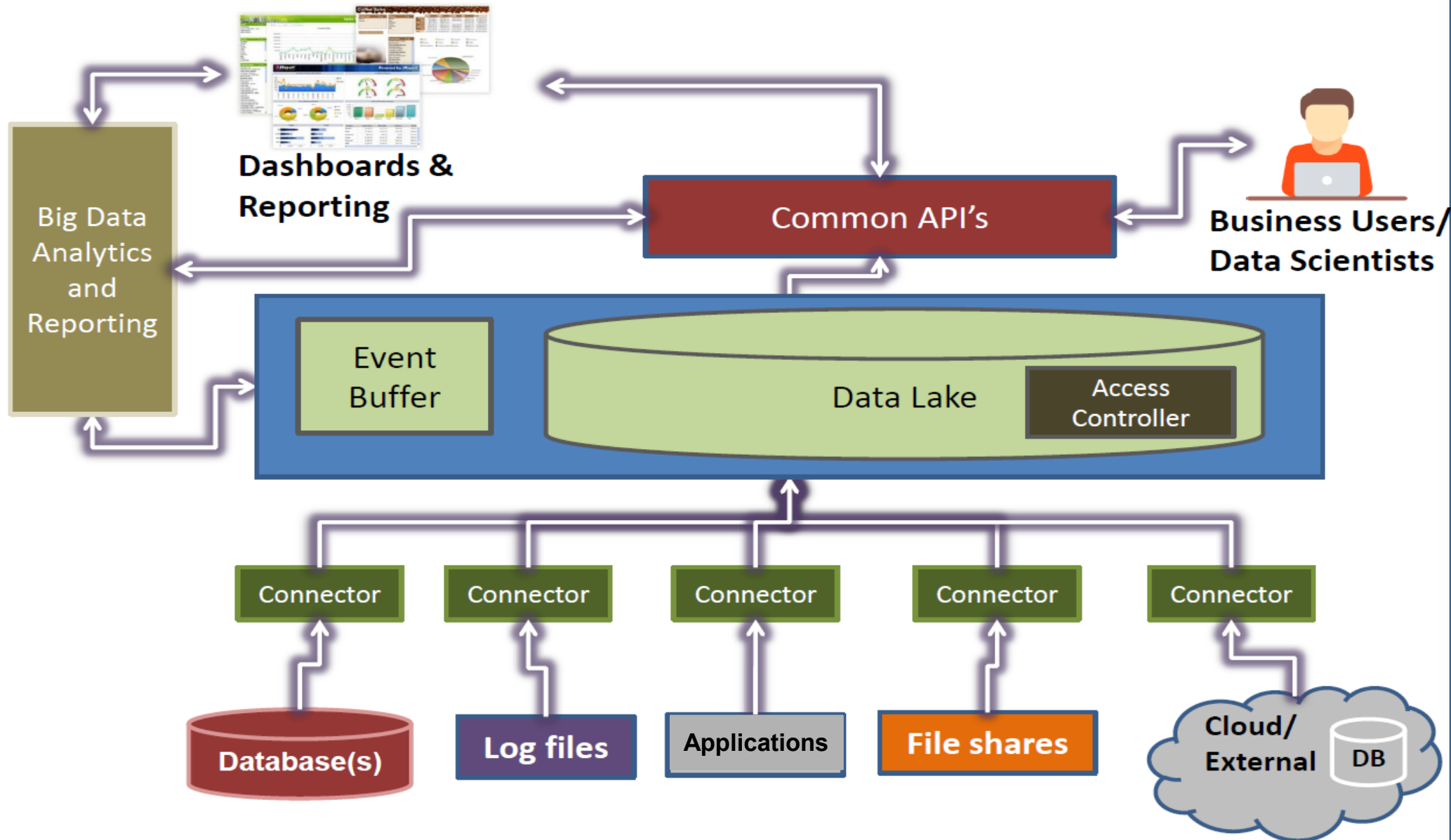
- Others

- Data Management, Risk management, Control Review

Scenario - Spoofing



Data Lake Architecture



Q & A

?

Let's surveil together

Thank you