

Problem Statement

Project Title: EOD Securities Pricing Analytics

RBF, a global investment firm, performs **End-of-Day (EOD)** pricing analysis to evaluate market liquidity, sector rotations, ETF performance, and watchlist stock trends.

Until now, analysts relied on manually collecting pricing CSVs from different sources and preparing reports by hand. This delays daily reporting and limits the bank's ability to **review market movements before next-day trading**.

This operational gap impacts:

- Daily **portfolio review meetings**
- **Overnight risk adjustments**
- Monitoring of **sector liquidity shifts**
- Tracking **watchlist stock momentum**

Objective

Build a fully automated **daily batch analytics platform** that processes U.S. securities EOD pricing and liquidity data and publishes **multiple curated analytic views** to support trading, risk, and research functions.

Data Pipeline Deliverables

- **Airflow DAGs** for automated EOD ingestion

- **Snowflake data warehouse** with standardized and validated data
- **Delta checks** to ensure fresh pricing every day
- **Power BI** dashboards offering:
 - Equity & ETF Liquidity Insights
 - Watchlist Performance & Momentum Tracking
 - Volume & Traded-Value Intelligence
 - Sector Level Liquidity Contribution
 - Daily Top Market Movers
 - Daily Automated Refresh for Decision-Support

Business Impact

- Faster detection of **trading opportunities**
- Better view of **sector risk concentration**
- Reduced **manual effort** for analysts
- Improved **decision-making confidence**