Automation of Futures Rolling Analytics for Futures Trading Desk of a Global Investment Bank

$1m in cost savings	**$4m** in additional commission for the client	Integrated domain + technology solutions	Global best practice

CLIENT CHALLENGES

- The futures trading desk of a global investment bank required support to analyze the rolling index futures listed on the CME that identified trading opportunities, low cost hedging strategies, and index rolling strategies
- The entire analysis was performed manually using Excel that consumed team's bandwidth
- The bank was looking at automating the process that will work within the existing platform of the investment bank

OUR APPROACH

- Acuity Knowledge Partners deployed a team of financial engineers with strong quantitative research background and expertise in advanced MS Office to conduct research and automate the spreadsheet process
- The team was supervised by experienced subject matter experts with expertise in advanced MS Office solutions and futures trading

IMPACT DELIVERED

- The project was completed in an year with the help of five specialists and resulted in cost savings of US$1 million
- The provision of bespoke client support helped the client obtain additional trading commissions of US$4 million over the next two years
- In addition, the client also had a go-team ready for quick research to support the trading desk

About Acuity Knowledge Partners

Acuity Knowledge Partners is a leading provider of high-value research, analytics and business intelligence to the financial services sector. The company supports over 650 financial institutions and consulting companies through a team of over 6,000+ subject matter experts who work as an extension of the clients' teams based out of various global delivery centres.

We empower our clients to drive revenues higher. We innovate using our proprietary technology and automation solutions. We enable our clients to transform their operating model and cost base.

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