

Automation of Futures Rolling Analytics

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, formerly part of Moody's Corporation, is a leading provider of bespoke research, analytics, staffing and technology solutions to the financial services sector.

Headquartered in London, Acuity Knowledge Partners has nearly two decades of transformation experience in servicing over 300 clients with a specialist workforce of over 2,500 analysts and delivery experts across its global delivery network.

We provide our clients with unique assistance not only to innovate, implement transformation programmes and increase operational efficiency, but also to manage costs and improve their top lines.

These services are supported by our proprietary suite of Business Excellence and Automation Tools (BEAT) that offer domain-specific contextual technology.

Acuity Knowledge Partners is assisted by Equistone Partners Europe, a leading private equity organisation that backs specialist growth businesses and management teams.