

Market Surveillance, Volatility Prediction & Algorithmic Trading

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Market Surveillance

- According to the Market Abuse Regulation (MAR) Persons Professionally Arranging or Executing Transactions (PPAETs) have to monitor potential infringements on insider dealing, market manipulation, and market abuse. Monitoring has to be done through the implementation of arrangements, systems and procedures that are appropriate and proportionate to the scale, size and nature of a business activity.

Volatility prediction

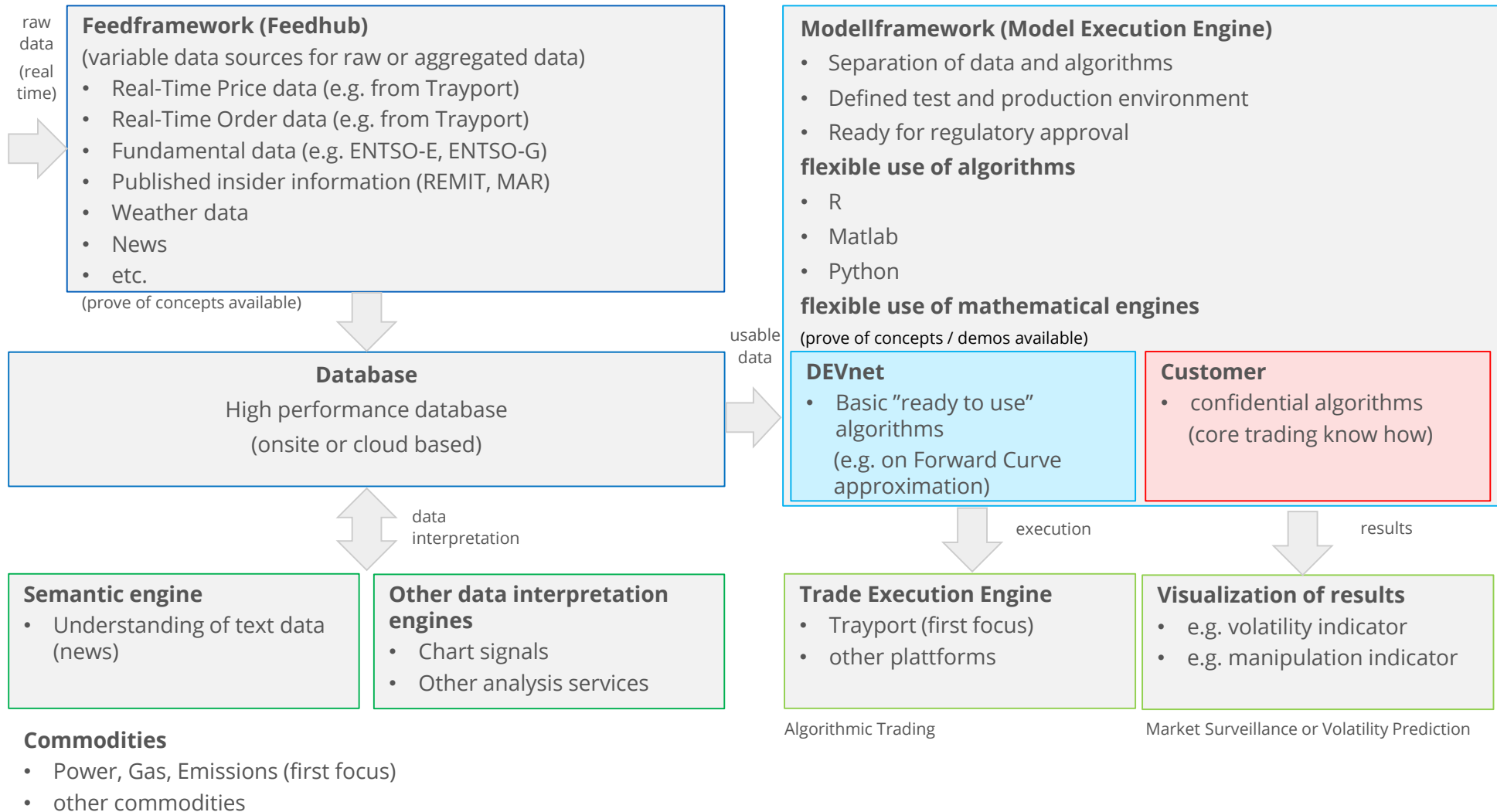
- Many offers in the energy sector have a certain validity period. Short term volatility prediction increases chances that these offers are not out of the money or out of the market in periods of higher than usual volatility.

Algorithmic Trading

- Algorithmic Trading in the energy sector (Power, Gas, and Emissions) is increasing. The number of automated trading applications on EPEX Spot connected through API increased significantly over last 2 years and doubled in last 6 months.

The analytical and mathematical approaches to all three developments are very similar. Basic components may be used for various purposes.

DEVnet toolbox and vision on Market Surveillance, Volatility Prediction, and Algorithmic Trading



Market Surveillance, Volatility Prediction & Algorithmic Trading

DEVnet experience

- Experience in order book decoding on EUREX / XETRA (equities, ETFs, derivatives) and Trayport (energy)
- Stream Analytics experience
- Strong kdb+ team
- Experience in architectures for large systems
- Mathematical, quantitative experience / know-how (e.g. PhD in stochastic processes, PhD in statistics)
- Ability to handle big data

Possibilities for technical solutions

- Cloud Solution (Stream analytics (Microsoft Azure) or Google Cloud platform) or on-premise solution
- Combination of hdb (historical database) and rdb (realtime database)
- Tailor made implementation using established existing libraries based on C / C++, Python, or Java



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