



## FX and Equity recommendations for a top EU bank

# 6%

Increase of FX trade business

# 9%

Increase Equity business

# 21%

Decrease in time spend by S&T Bankers on research.

### CLIENT

The client is a 300 year old multinational investment bank who operates in over 40 countries.

### AT-A-GLANCE

#### Challenges

- Design and develop recommendations for trading Foreign exchange and Equity transactions.
- With large volume of FX and Equity trades possible, S&T Bankers had difficulty in identifying possible trades for deeper analysis

#### Solution

- SquareShift created and deployed a data lake that contains all client-related data, including previous transactions, meeting notes, investment goals.

### PROJECT CONTEXT

The bank aims to provide value-added services to its sales and trading customer by providing better recommendations for trade and increasing trading business

With the large volume of FX and Equity trades possible, S&T Bankers had difficulty in identifying possible trades for deeper analysis

### PROJECT OBJECTIVES

- Design and develop recommendations for trading foreign exchange and Equity transactions.
- Decrease time spent by S&T Bankers on research.
- Increase the revenue from trading.

### SOLUTION DELIVERY

- Designed and implemented a data lake with all client-related information such as historic transactions, meeting notes, investment objective
- We also ingested pricing data for FX and Equity. We developed an FX recommendation engine using DTW clustering, cross-correlation and Page Rank algorithm. The equity recommendation engine was developed using the RFM model.
- The recommendations were run on a nightly basis and were available in Tableau Dashboard and by email for the Bankers.

### TECHNOLOGY STACK

