Case Study

ActiveViam CME Group

CME Group

Real-time Risk Analysis Architecture

Situation

- CME is the world's most diverse derivative marketplace and a systemically important Financial Market Utility. Following the passing of the Dodd-Frank Act, CME needed to clear member risk at a far more granular level than before.
- Key issue was timeliness: risk systems were batch-oriented, delivering pre-aggregated snapshots of PnL and risk every 30 minutes. They needed a real-time system that would let them drill-don at will.
- Internal audit showed that solving the issue with the existing technology required tripling the risk analysis team.

Benefits

Integrating Atoti for risk analysis solved this issue and provided CME with three main benefits:

- **Real-time mark-to-market and quicker insights** into market changes, with full visibility over the effect of new trades
- **Reduced risk for the clearing members**: CME analyst can spot abnormal trends and alert members much faster
- **Greater efficiency:** with Atoti, CME Group has replaced six risk management tools with a single platform

End Result

Atoti provides up-to-date, comprehensive risk management views with automatic limits monitoring and alerts, enabling analysts to provide better insights and greater value to CME's customers.

> *A major factor in our decision was Atoti's ability to keep pace with multiple sources of data. It was the combination of real-time capability, high availability and integration of our bespoke business logic that set the platform apart.*

Heather Munoz**, Managing director for Enterprise Architecture at **CME Group