RED HAT SUMMIT

Using the Red Hat portfolio for analytics:
More accurately predict your pricing and risk profile and maintain regulatory compliance

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Agenda

- Pricing and Risk Analytics Business Process and Solution Overview

- Solution Architecture Diagram and Description of Components

- Red Hat Solution Components
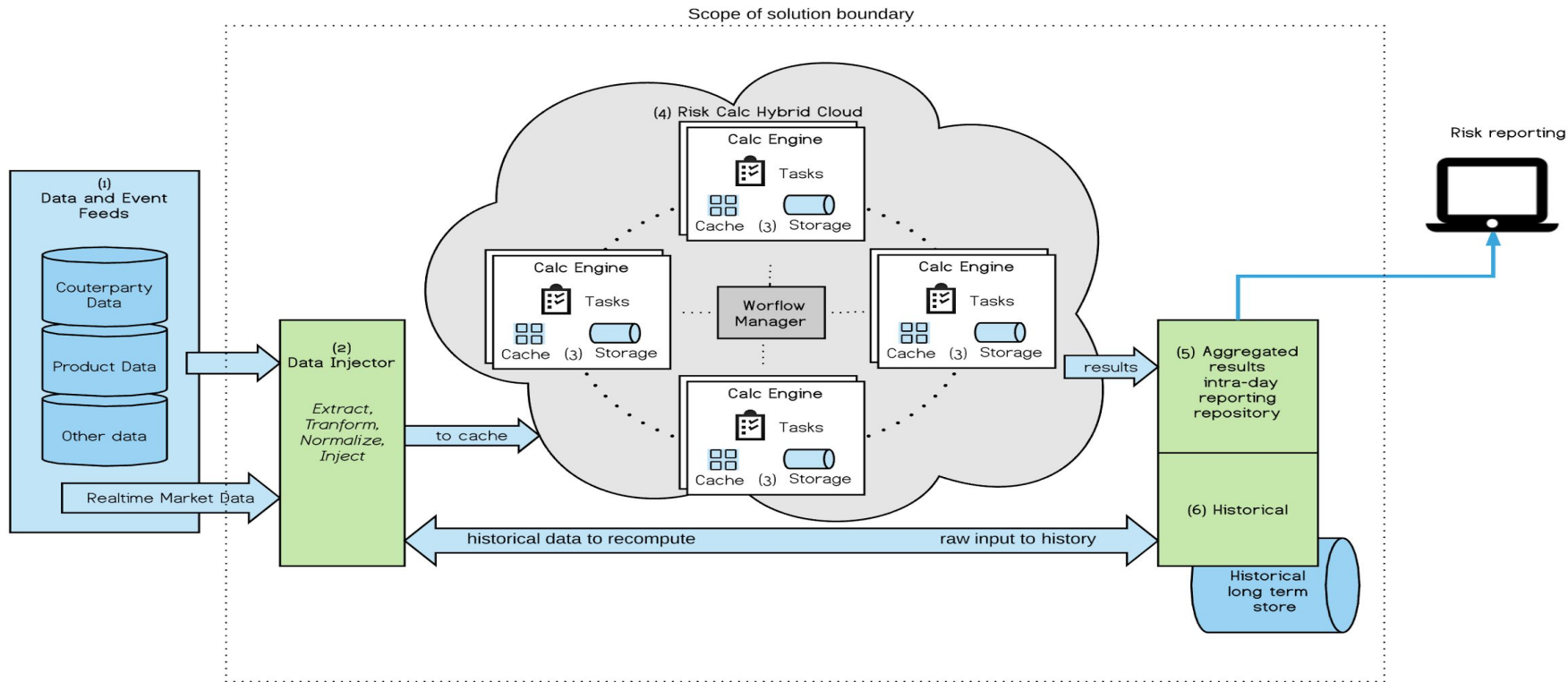
- Demo

Pricing/Risk Analytics Process Overview

- Business Goals:
  - More accurately predict the pricing/risk profile of various combinations of assets on an intraday or multiday basis.
  - Maintain regulatory compliance by supporting long term data retention of the results and data used as well as reporting within a regulatory deadline.
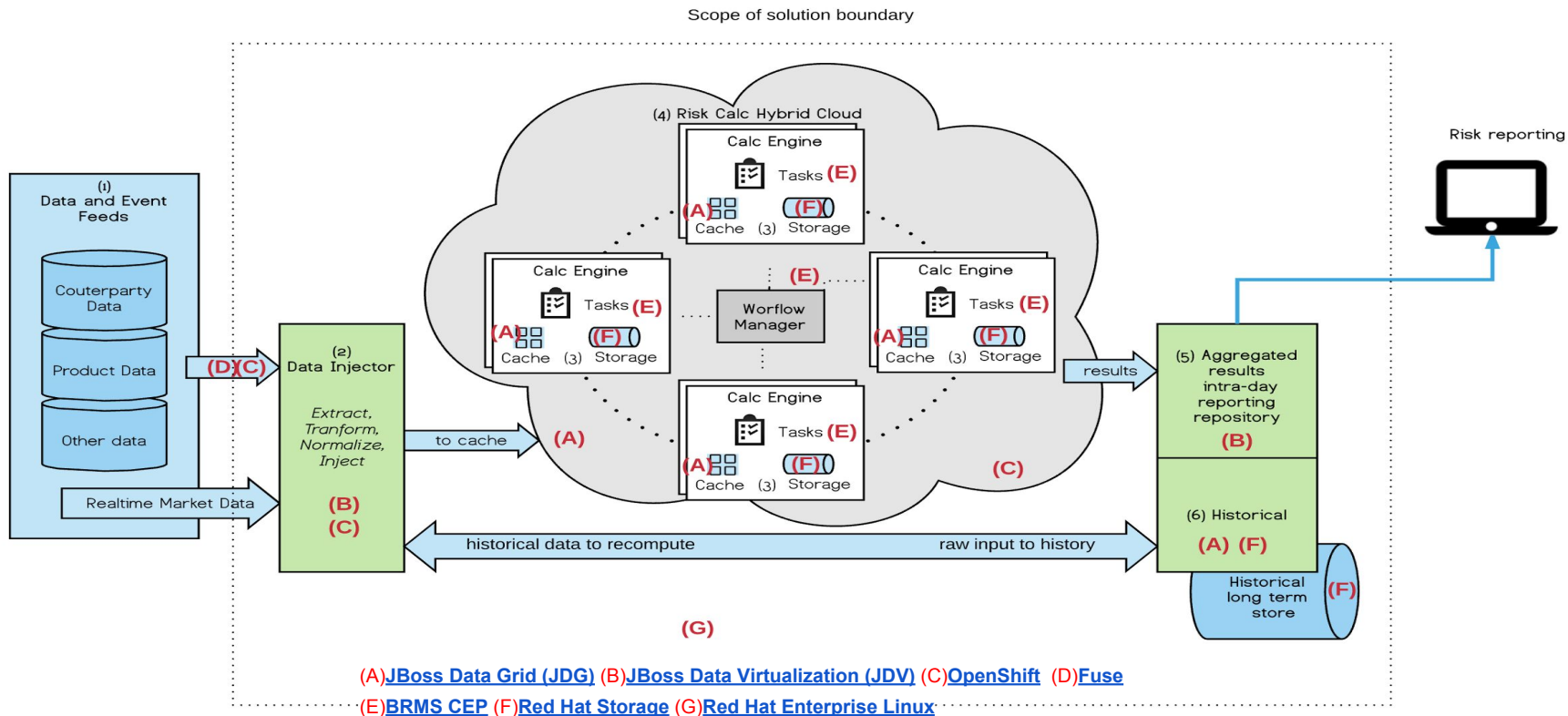
- Typical Problems Hindering Those Goals:
  - Platforms are often difficult to update to meet ever changing requirements or to more accurately predict risk profile.
  - It's hard to get enormous amounts of disparate data aggregated and set up for processing.

Solution Architecture Diagram and Description of Components

Red Hat Solution Components

(A)**JBoss Data Grid (JDG)** (B)**JBoss Data Virtualization (JDV)** (C)**OpenShift** (D)**Fuse**
(E)**BRMS CEP** (F)**Red Hat Storage** (G)**Red Hat Enterprise Linux**

In Short:

Financial firms aspire to remain competitive by more accurately predicting the risk profile of various combinations of assets while maintaining regulatory compliance.

But they are challenged by:

- The ever increasing amount of internal and external data available
- The need to make changes to pricing/risk calculation algorithms without negatively disrupting its operation

Spark is one example component which transforms the raw financial data into model parameters needed to carry out the simulation. But financial institutions often struggle to manage large multi tenant Spark clusters.

Demo

QUESTIONS?