SAVEN TECHNOLOGIES

ETF Modeling and Analytics system for Interactive Data Corp(IDC), Real Time Data Services group

A relational data model was designed and developed to import static fundamental & dynamic performance data on 1000+ ETFs with its constituents and to allow users to screen them based on various criteria. A daily batch job written using Java Quartz API downloads static data about ETFs from an ftp site and imports them into a database. It does on-the-fly analytical calculations for the derived dynamic fields. It uses the intraday ETF tick data to calculate average daily bid-offer spread. A middle-ware program allows users to screen the ETF data based on various selection criteria based on range definitions for each field. An API layer is implemented to access ETF Database & analytics for easier integration into other applications.

***Technology*:** MySQL, Adobe Flex, Linux, Shell Scripts, Java.

***Key functionalities include querying the ETF database on multi-factor criteria*:**

- List top n fund holdings will return a list of the constituents along with their weight and shares held.
- Fund sector allocation will return percentage of fund invested in each industry group.
- Access ETFS' performance QTD, YTD, 1YR, 3YR, 5YR, 10YR, Since Inception percent gains/loss.
- Fund basic information will return primary benchmark, expense ratio, inception date, distribution frequency, etc…
- Fund characteristics will return dividend yield, earnings growth, p/e, price/book ratio etc…
- Access real time market price bid/ask, closing price, day hi,lo, etc…
- Fund nav will return price, shares outstanding, net assets.
- Fund net cash amount, risk matrix, statistics and more…
- Access ETF industry wide aggregates such as Assets across ETF type, Sectors, Sponsorors…etc.

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