

Futures & Swaps
Position Data
16M / Day

Commodity Futures Trading Commission

Futures Intraday Trades /
Swaps Events
10M / Day (Note: adding order
messages would be orders of
magnitude greater, adding 200 –
300M records per day.
At scale, adds another
7 - 10 feet to
the diameter)

Data Feeds (approximate # of million records per day CFTC is currently loading)

● FERC Data
0.33M / Day

● Market Data
0.2M / Day

Margin
& Collat

Margin &
Collateral
3M / Day



● Valuation / Stress Test
0.1M / Day

● Fin Statement / Capitalization
0.1M / Day

● Org / Product Data
0.1M / Day

Time & Sales Futures Data
(top of the order book)
240M / Day
(not to scale, at full scale
this bubble would be 8 feet across)

2.5M records / inch

Enforcement
.2 – 1TB / Week
(not to scale, scale = 10 feet)