

Application of Ontologies to Contract for Difference Documents

Authors : Renato Figueira Franco

Abstract : This paper aims to create a representational information system applied to the securities market, particularly the development of an ontology applied to the analysis of the Key Information Documents of Contracts for Difference. The process of obtaining knowledge and its proper formal representation has raised the attention both from the scientific literature and the capital markets supervisory authorities. The formal knowledge representation is embodied in the construction of ontologies, which are responsible for defining a knowledge base structure of a given scientific domain, facilitating its understanding, and allowing its sharing among the scientific community. The scope of this study is restricted to the analysis of capital markets ontologies in order to capture its structure, semantics and knowledge sharing between people and systems.

Keywords : ontology, financial markets, CFD, PRIIPs, key information documents

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