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+ Product Fact Sheet

RiskScope

The Connamara RiskScope allows Hedge Funds, Proprietary Traders, Futures Commission Merchants and Brokers to view positions and assess risk across multiple asset classes and multiple venues. It gives traders and risk managers a means to aggregate open positions to pinpoint areas of risk by connecting to multiple venues to receive trade reports as they are reported by the venue. It also normalizes the venue and asset class specific trade reports into a common format to allow a common means for aggregation.

The Connamara RiskScope is built to be extensible, scalable and robust. It uses components from the production hardened Connamara Trading Stack, presently in use at several firms.

Functionality:

The functionality currently offered by the Connamara RiskScope is listed below.

Functionality	Description
Position Tracking	Consolidates trade reports into positions updated in real time.
Profit and Loss Tracking	Updates and displays position profit and loss in real time using live market data.
Manual Trade Input	Allows traded to be entered that were not made via a connected venue.
Trade Report Normalization	Converts venue and asset class trade reports to a common format for aggregation.
Multi-Venue Support	+ CME + RediFIX + Currenex + Barclays (FX) + ICE + EBS + Hotspot

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Functionality	Description
Multi-Asset Support	+ FX-Spot + Equities + Equity Options + Futures + Futures Options
Market Data Vendor Support	+ Activ Financial + Wombat + Connamra FX Market Data Adapters + Connamara ICE Market Data Adapter + Connamara CME Market Data Adapter

Technology:

The Connamara RiskScope uses C++ for server components, Erlang for the the messaging and C# for real-time user interfaces. A browser based user interface is provided for non-real time reporting, administrative tasks and system monitoring. The platform currently is supported on LINUX for server side components and Windows for the user interface applications.

Functionality	Description
Connamara CHAMP middleware	Distributed, scalable messaging platform designed for concurrency and fault tolerance implemented in Erlang.
Connamara API	Allows interested consumers and producers of messaging information to communicate via the CHAMP middleware. Allows new consumers and produces to be easily added to the platform. Available as C++, C# and Ruby implementations.
FIX Trade Capture Adapters	Translates FIX Trade Capture or Drop Copy Execution Reports to normalized Connamara Objects.
Position Server	Computes position quantities and costs from normalized executions. Publishes positions for interested consumers.

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Functionality	Description
Data Store Recorder	Saves all executions and positions to a data store for recovery and offline analysis.
Data Store Publisher	Used for recovery and publication of static data at start-up.
Real-time User Interface	Displays positions and executions. Allows grouping and sorting to create customizable views.
Browser User Interface	Allows users to search orders, executions and positions and export saved data for offline analysis.
Tradeable Assets Document Database (TADD)	Connamara's patent pending approach to storing and maintaining reference data on multiple asset classes in a central document database. Information in TADD is used by most of the system components. TADD exposes a RESTful API to allow easy integration with other components.

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RiskScope Diagram:

The diagram shows RiskScope configuration