



## The Technancial Company & JANUS™ Risk Manager

JANUS™ Risk Manager is a multi-asset, multi-currency and multi-market real-time risk management, transaction monitoring and surveillance system, with a flexible rules-based validation system supporting all asset classes in one single application.

The rules are in line with market abuse regulations – MiFID, Dodd-Frank, Hong Kong SFO, Singapore Market Misconduct Regime, Indonesia Law N.8 and others.

JANUS™ Risk Manager (JRM) is the first global monitoring system that is trading platform independent, and built on 'tried and tested' technologies, using data monitoring tools designed to be both high performance and reliable.

JRM has been successfully deployed around the globe, with major brokerage houses, with differing objectives, using the identical product 'out of the box'.

### **NEED: One view, global.**

- Single and immediate overview of all trading activities, across multiple markets, with a wide geographical reach.
- Should identify behaviours that breach or are likely to breach regulations in those different locations, alert the risk and compliance teams, and track the workflow of the investigations.
- Monitor Sponsored Direct Market Access (SDMA) business of firms that are high performance multimarket, multi instrument strategy trading firms
- Monitor large number of Direct Market Access (DMA) trading customers.

### **DELIVERS: Comprehensive, Complete, Customizable.**

- Trading venue agnostic
- Consumes FIX messages extremely quickly
- Checks each message and its resulting portfolio, against user specified rules, approved and stored
- Alerts start investigation process and workflow
- Monitor margins – both initial (Exchange Margins as calculated by the different clearing houses) and variation (Mark to market P&L) in real time
- Flexible account, portfolio and portfolio groups Margin valuation
- Early warning or limit breach alert options



## USPs: User friendly and sophisticated

- Easy rule implementation by users (configure simple or complex rules using any one or combination of several of the more than 80 different rules available)
- Change or configure rules on the fly – no need to compile or re-start
- Configure rules with custom parameters tailored to both the trading venue(s) and to the Customers' profiles

## OPEN: Connected to external systems

- Loading and modifying vast number of client account variables enabled
- Back office, limit systems, market data sources, e-mail and SMS messaging systems
- FIX messages
- APIs handle connections efficiently and securely
- Extract data via APIs in real time, populating client analytics systems with unique data

## AWARE: Intelligent monitoring by JANUS™ Behavioural Analytics (JBA)

- Clients want their data that can contain answers to questions unique to their business
  - How do these rules perform, before and leading up to an alert?
  - What patterns can be seen?
  - Are mandatory checks enough?
  - Configured appropriately for the client's business or for the market conditions of the day or even moment?

JBA works and is coupled with JRM, consuming and storing transaction, market and risk check data in a single No-SQL database, for immediate analysis.

The ability to retrieve and examine 'non' alert risk measurement data in context with the other usually available, but the not associated data gives a deeper insight into the trading behaviour in relationship to the monitoring parameters. What is clear is that the unique nature of each firm's view of regulations and the risk rules that need to be applied to the business is still evolving. Adding this feedback loop to the limit setting process is a valuable addition to the toolkit of not only the risk or compliance officer, but also to the business manager that wants to safely grow business.

## JRM Features

- **Pre-Order:** Pre-trade validation
- **Post-Order:** Monitors "post-order" (or "at-trade") orders and executions
- **Flexible aggregation:** Portfolio/account structures can be created according to different needs
- **80+ risk variables:** More than 80 flexible, combinable risk variables
- **< 30 µsec performance:** Using commodity hardware

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The Technancial Company Ltd delivers advanced real-time risk management and trade surveillance tools covering markets around the globe.



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