



VALUE AT RISK

Faster Results - Fewer Resources

InfoRisk Task Distributor GRID auto-tuning software optimises the calculation of Value at Risk prices in Misys Fusion Capital Kondor / Fusion Risk environments and other applications.

AVAILABLE NOW
FOR NEW INSTALLATIONS
AND RETRO-FITTING



INFORISK TASK DISTRIBUTOR GRID

- ✓ Reduces the time and cost of calculating Value at Risk
- ✓ Automates the running of Fusion Risk (MGR) tasks on multiple servers.
- ✓ Maximises the use of computing resources – CPU cores and RAM memory
- ✓ Easy to configure. Tasks are configured from Fusion Risk GUI
- ✓ Easy to monitor. Progress reported through Fusion Risk GUI
- ✓ Auto-tunes to reduce the overall calculation time.
- ✓ Optimises the splitting and scheduling of the workload based on past runs.
- ✓ Optimal use of multiple servers.
- ✓ Allows tasks that exceed the 4GB 32bit memory limit to be sub-divided.
- ✓ Splits Fusion Risk tasks automatically by deal perimeter and by scenarios
- ✓ Creates Fusion Capital Kondor Strategies on the fly
- ✓ Easier to specify deal perimeters using stored procedures.
- ✓ MRP tasks are accepted from both the Fusion Risk GUI and rtmBatch.
- ✓ Solves the issue of Riskatcher failing if it runs with more than 1 deal.
- ✓ Integrates with Fusion Risk (MGR) and interfaces to Fusion Capital Kondor.
- ✓ Integrates with the **InfoRisk** Aggregation Server / Spotfire interface for more rapid reporting of results.
- ✓ Appropriate for other tasks that benefit from being split and run in parallel.
- ✓ Competitive pricing

Generating Present Values (PV) for VaR is like filling a 3D cube. The dimensions are Deals x Scenarios x Risk Classes. The **InfoRisk** GRID splits the PV calculation tasks. It optimally distributes them across servers. Finally it reassembles the results into the cube.

SYSTEM REQUIREMENTS.

Java 7 or above

Solaris, Linux, Windows operating systems that support Java

Shared file system between servers. e.g. NFS.

Fusion Capital Kondor Import Server (KIS) for creating strategies.

TCP/IP between servers

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OPERATION OF THE PROGRAM

The product simplifies and optimises one major part of Value at Risk (VaR) functionality: Subdivision and scheduling of pricing jobs on a 'grid' of servers used as calculation engines.

The GRID integrates tightly with the Fusion Risk (MGR) web application. It receives scenarios files and instructions, directly from Fusion Risk, to execute MRPs on deal filters. The program subdivides the scenarios and MRPS, to optimise performance. The optimisation is auto-tuning based on past executions. The resulting PV generation requests are sent to Fusion Capital Kondor RiskKatcher ReportBatch, on multiple servers (a grid), to be executed in parallel. The results from RiskKatcher are combined and returned to MGR.

The program records data from each run of RiskKatcher, such as time taken and RAM used. It uses this data to determine subsequent runs. In this way tasks are split by strategy or scenario to reduce the overall execution time of calculations. The RAM data determines how many RiskKatcher instances can be run on each server simultaneously. The auto-tuning can be overridden for selected MRPs; in this way Cap and Floor deals can be forced to execute with only 1 deal per report. This avoids the issue of incorrect results when they are run with multiple deals. The program reports its activities and progress through the MGR GUI status page.

The GRID can be used without Fusion Risk, in which case task requests are sent via a command line interface or through an API. It is also not necessarily tied to running Fusion Capital Kondor RiskKatcher. It can be used for any time and resourcing consuming applications that can be subdivided and sent to different servers.

ABOUT INFORISK CONSULTING SOLUTIONS.

InfoRisk Consulting Solutions SL is a software and consultancy company based in Barcelona. Customers are banks, financial institutions and their suppliers. We make quality, cost-effective products to simplify financial Risk Management and trading operations. The products are designed to integrate with and complement Misys Fusion applications and Tibco Spotfire®. We provide support, training and consultancy for our products as well as those of Misys and Tibco. In addition, we develop bespoke software solutions for customers.

Our customers include:

