



Rupee RMS

RISK MANAGEMENT SYSTEM

RupeeRMS is a robust and configurable risk management system to manage exposure and risk across asset classes and exchanges. It has built-in API to connect to any third party application or algo engines.

RupeeRMS manages pre trade and post trade risk with minimal latency. RupeeRMS can also support HFT trading strategy with high throughput.

- Hierarchy Based RMS
- Real time Portfolio based Span and Exposure Margin
- Real time VAR and ELM
- Block any contract or underlying
- Block client or group of client for all or specific exchange or product
- Different leverage for Intraday /Carry Fwd positions
- Multiple profiles
- Single window surveillance for multiple asset classes
- MTM alerts and auto disablement of trading rights
- Online Surveillance
- Auto check for MTM and Loss positions
- Multiple level risk management-Client, Dealer, Branch
- Fully compliant with regulatory requirements