

AvenirRisk

Intraday risk and margin visibility for modern exchange and clearing operators.

WHAT IT DOES

AvenirRisk gives operators a live view of exposure. Margin is recalculated as positions change, and margin, collateral, position limits and open interest are monitored continuously, so risk is something you watch rather than something you discover after the close.

It pairs naturally with AvenirCCP, and it can sit alongside an existing clearing system.

CAPABILITIES

Real-time margining

Margin that moves with the book.

- Recalculated as positions change
- Intraday margin calls
- Configurable margin models

Live monitoring

One exposure view, always current.

- Margin and collateral
- Position limits and open interest
- Per-member and aggregate views

Threshold alerts

Know before it becomes an incident.

- Configurable thresholds
- Real-time alerting
- Escalation workflow

No waiting for end of day

Decisions on current data.

- Intraday exposure
- Live revaluation
- Historical replay for review

TECHNICAL PROFILE

Deployment	Cloud-native, on-premise or hybrid. The same platform, deployed to suit your data-residency and operational requirements.
Messaging	Native APIs and market-data feeds, with FIX and SWIFT where the clearing chain requires it.
Throughput	Continuous revaluation across large position sets without waiting for batch.
Integration	AvenirCCP, trading venues, market-data sources and existing clearing systems.

A detailed deployment diagram is provided during scoping.

Real time

Risk recalculated throughout the day alongside a central counterparty clearing 65,000 trades a day.

Request a demo

We will show the exposure view against a book that looks like yours.

info@avenir-technology.com
avenir-technology.com