

Tradar Insight Release 3.0

Tradar Insight is a Portfolio Management System based on a Microsoft SQL Server and .NET platform that assists hedge fund managers in operating and administering their funds.

With Insight, you can:

- >> Record and warehouse trading history for virtually any type of financial instrument
- >> View live P&L and performance attribution by strategy, sector, country and other parameters
- >> Keep track of positions and exposure
- >> Automatically price your portfolio (via price feeds)
- >> Download data to automatically set up all types of listed instruments
- >> Automatically reconcile prime broker statements
- >> Monitor stock loan activity
- >> Monitor exposure of currencies, interest rates, geographies, etc.
- >> Manage and forecast cash flows
- >> Enter and track fees and expenses
- >> Prepare NAV reports for any time period and by any variable including fund, trader, strategy, geography, etc.
- >> Present data to auditors and clients in a professional format
- >> Create straight through processing with commercial and in-house order management and risk systems

Key Features

Ease of Use

- ▶ Modern, Microsoft .NET interface
- ▶ Minimise manual data entry
- ▶ *Drag and Drop* configurable reports with custom expression
- ▶ Logical trade capture accurately reflects positions – no “dummy” entries required for complex or multi-currency transactions
- ▶ Seamless integration with Microsoft Office Suite

Flexible Analysis Tools

- ▶ Standard report suite for NAV, P&L, and cash
- ▶ Flexible reporting grids facilitate ad-hoc and drill-down analysis
- ▶ Custom Calculations
- ▶ Complex data analysis using flexible in-built pivot tables
- ▶ Profit and Loss attribution model – dynamically view over any time period by fund, sector, country, trading book, trader, or other parameters
- ▶ Time Weighted performance utilizing the Modied-Dietz methodology and return on capital employed
- ▶ Snapshot of positions by trading book at current market prices
- ▶ Export data to Microsoft Excel for further analysis

Complete set of management reports including:

- ▶ NAV and P&L
- ▶ Cash Management
- ▶ Commissions
- ▶ Turnover
- ▶ Exposures
- ▶ Reconciliation
- ▶ Repo's
- ▶ Stock loan
- ▶ Past execution compliance reporting

Live Profit and Loss and Exposure Reporting

- ▶ View exposure, Beta adjusted exposure, cost, and several other parameters in a configurable reporting grid.
- ▶ Override live prices with user defined marks
- ▶ Set target level and stop loss limits with live alerts

Tradar Today View (TV)

- ▶ View complete portfolio summary including:
 - > Top winners/losers
 - > Gross, Net exposure
 - > ITD, YTD, MTD performance

Integrated Order Tracker

- ▶ Keep track of outstanding orders and fills
- ▶ Automated posting of completed trades

Scheduler and Workflow Engine

- ▶ Schedule key tasks to run unattended including pricing, reconciliation, and emailed reports
- ▶ Configurable Workflow engine assists users in running daily operating procedures
- ▶ Batch maintenance for CFD resets, Option and Futures Expiry, Bond Maturity, Stock Loan Returns, Trade Allocat

Exposure Management

- ▶ Interest rate risk – duration of holdings by currency
- ▶ Derivatives – Delta adjusted option adjusted analysis of underlying issue and market exposure
- ▶ Currency Exposure
- ▶ Integration with leading risk systems
 - > Riskmetrics
 - > Bloomberg

Open Data Exchange

- ▶ Automated pricing feeds for daily mark to market prices
- ▶ Automated prime broker reporting and reconciliation
 - > View exception reports for cash, positions, and transaction breaks
 - > Support for all of the major prime brokers
- ▶ Import from or export to any accounting, analytic, or trading system
- ▶ Integrate with existing database or spreadsheet applications
- ▶ Automated Omgeo CTM link
- ▶ Integration modules with leading vendors including ITG, Charles River and EZE Castle, Trading Screen

Fund Accounting

- ▶ Structure any number of funds and/or managed accounts
- ▶ Track multiple share classes in different currencies and view NAV per share by share class
- ▶ Full suite of US tax reports
- ▶ Detailed GAAP accounting statements
- ▶ Double entry transactions support
- ▶ Automated coupon and dividend reporting and posting
- ▶ Integrated accrued interest calculations for fixed income instruments
- ▶ Default settlement date determination by market sector
- ▶ Intelligent validation messaging prevent data errors
- ▶ Stock splits processing
- ▶ Cash flow forecasts
- ▶ Allocate financing costs for positions
- ▶ Mark term Repo's at current rates to determine unrealized capital gain or loss

Instrument Support

- ▶ Trade any instrument in any currency including:
 - > Equity Linked
 - Shares
 - Futures
 - Options
 - Warrants
 - Convertibles
 - Depository Receipts
 - Contracts for Difference (Equity Swaps)
 - > Fixed Income
 - Money Market
 - Government
 - Corporates
 - Convertibles
 - Repurchase Agreements (Repo's - open, term, reverse etc.)
 - Vanilla and Exotic Interest Rate Swaps
 - Total Rate of Return Swaps
 - Asset swaps
 - Capitalizing bonds
 - Credit Default Swaps
 - Bank debt
 - > Foreign exchange
 - Spot
 - Forwards
 - Options
 - Futures
 - Options on Futures
 - > Commodities
 - Commodity Futures
 - Physical Commodities

System Architecture

Powerful and Flexible Multi-user Architecture

- ▶ Use a single stand alone station or enable multiple users over a network
- ▶ Fund and Trader
- ▶ SQL Server Enterprise version available for multi-user and high performance environments
- ▶ Centralised data warehouse based on Microsoft SQL Server

Full server-based audit trail

- ▶ Maintain audits for all tables from same interface
- ▶ Specify audit tracking for individual tables and columns
- ▶ Monitor updates, deletions and insertions
- ▶ Easily access old and new values with audit reports that can be grouped by any variable
- ▶ Event, Domain, User, Workstation and Application are all tracked.

User Administration and Security

- ▶ Application and Server based security
- ▶ Control Users and Roles from one simple management module
- ▶ All application functions secured and can be set at user level
- ▶ User level security management blocks certain users from modifying data.

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Recommended System Specifications

WORKSTATION

Operating Systems:	Windows XP Windows 2000 Windows Vista
Processor:	At least 2.0 gigahertz (GHz) or higher processor.
Memory (RAM):	At least 500 Megabytes (MB).
Hard Disk:	At least 20 Gigabytes (GB). Your hard disk requirements will need to take into account the size of the Operating System and software requirements, your Tradar data, backups of your data, as well as future growth.
Monitor:	VGA or higher resolution 800x600 or higher resolution required for the SQL Server graphical tools
Pointing device:	Microsoft Mouse or compatible

Standard Edition of SQL SERVER

Operating Systems:	SQL SERVER has been best optimized to run on Windows 2003 Server R2, and therefore we recommend this operating system. Windows Server 2000 is also supported with these systems although this OS will be due for retirement.
Processor:	We recommend at least 2* 3 gigahertz (GHz) or higher processors. Tradar reports run off complex calculations and the faster the processors the least time users will be required to wait for these reports.
Memory (RAM):	At least 3 Gigabyte (GB). The more of your database you can fit into memory, the less the server will have to read data from disk, which inflicts a performance hit.
Hard Disk:	At least a minimum of 2 disks one for OS, one for the Databases. Size varies but a start of 40 Gigabytes (GB). Your hard disk requirements will need to take into account the size of the Operating System and software requirements, your Tradar data, backups of your data, as well as future growth. Raid 10 offers the best performance for disk read/writes and we recommend the data file and transaction log file be placed on different disks.
Monitor:	VGA or higher resolution 800x600 or higher resolution required for the SQL Server graphical tools
Pointing device:	Microsoft Mouse or compatible
CD-ROM drive:	Required

MSDE/Express SERVER

Operating Systems:	SQL Server has been best optimized to run on Windows 2003 Server R2, and therefore we recommend this operating system. Windows Server 2000 is also supported with these systems although this OS will be due for retirement.
Processor :	At least 2.4 gigahertz (GHz) or higher processor. Tradar reports run off complex calculations and the faster the processor the less time users will have to wait for these reports.
Memory (RAM):	At least 1 Gigabyte (GB). The more of your database you can fit into memory, the less the server will have to read data from disk, which inflicts a performance hit.
Hard Disk:	At least 20 Gigabytes. Your hard disk requirements will need to take into account the size of the Operating System and software requirements, your Tradar data, backups of your data, as well as future growth.
Monitor:	VGA or higher resolution 800x600 or higher resolution required for the SQL Server graphical tools
Pointing device:	Microsoft Mouse or compatible
CD-ROM drive:	Required
SQL Server Scalability:	Up to 1 Processors Up to 1 GB of Memory Maximum Database Size 4 GB