SAVEN TECHNOLOGIES INC.

Saven's client, HCM, Chicago, a high frequency trading firm, needed an Excel/ RTD interface for Risk monitoring and trading decision making. HCM's high frequency trading (HFT) strategy fund trades large list of equities at multiple exchanges, employing some unique strategies. Trading is done via multiple electronic venues and trade messages are dropped, real time, on the FIX DROPS.

Saven developed Excel/ RTD interface to let users subscribe and listen to position server message broadcasts that reads trading data from real time FIX DROP sessions. User has extensive flexibility to subscribe to real time updates from trading venues (NSDQ, ARCA, NYSE, BATS, EDGE), Trade Status Reports, Market data (Quotes, Trades and 10 Deep Book) and position Server data (position analytics).

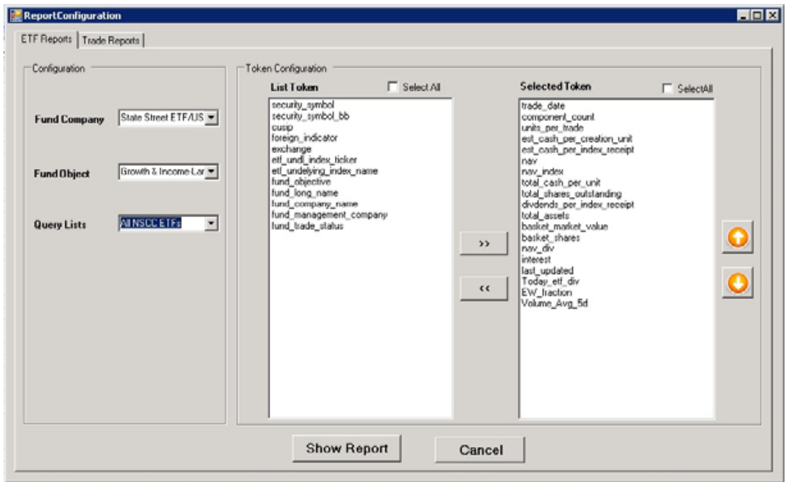
RTD Server is a highly multi-threaded C++ application that maintains the user subscription topics and delivers to Excel at configured intervals(1sec defaults). User can load data from MySQL on portfolios (ETF Baskets) and any / all of 50+ fields data for each portfolio.

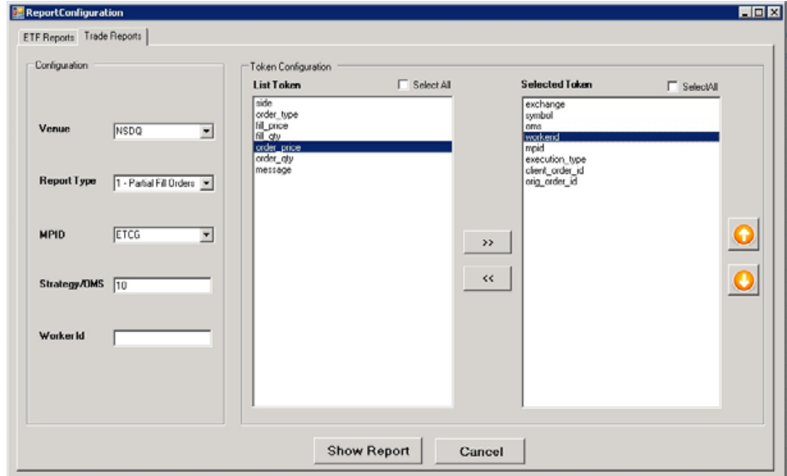
Extensive Functionality

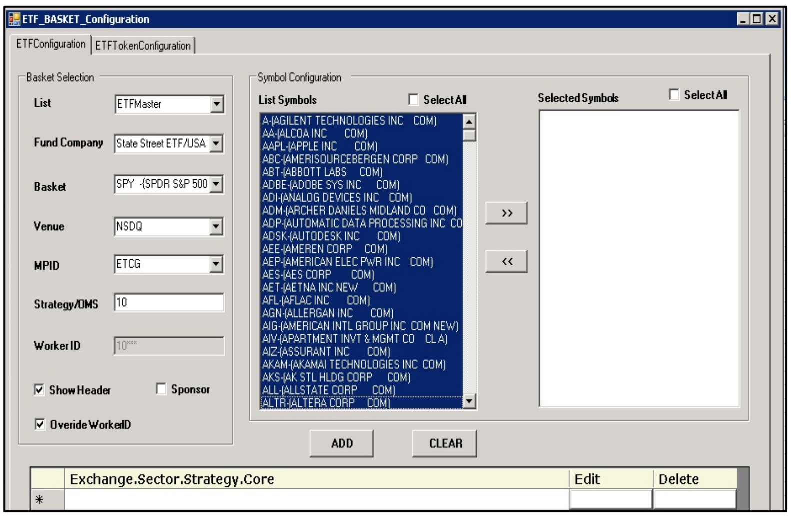
- Subscribe to topics on MPID, OMS, Symbol and any or all of 30+ position server fields.
- Real time snap shot reports of Trading activity – Open, Executed, Cancel, Replace, Rejects… etc.
- Subscribe to Market & Book data for any symbol in security master or trading lists symbol universe.
- Load trading engine symbol list from multiple OMS with single click.
- Subscribe to any of 800+ ETF Baskets and about 30+ fields with a single click.
- Aggregate or group data at Exchange, OMS, Strategy and Symbol level.
- Access ETF Universe and download Baskets data from NSCC/ Sponsors at Fund Company and Fund Objective.
- Predefined Query library to download ETF X Symbol matrix filter on Fund Company & Fund objective as parameters.
- Pull in any of 30+ ETF Fund level fields – Cash Component, Shares, Creation Unit, Basket Market value & Basket shares etc.
- Display fields list include – Buy/Sell Order quantity pending at exchange, executed Buy/Sells, Ave Buy/ Sell prices.
- Access 30+ fields real time – Realized PL, Un Realized PL, MV, Long/ Short Exposures, Average Buy/ Sell Price, Open Positions, Net Exposure, Avg Prices of Open Orders, Open Buy/ Sell Ord Qty at the Exchange,… etc.
- Subscribe to real time updates on symbol list/ group by filtering on Exchange, Strategy, Sector, MPID and Venue basis.

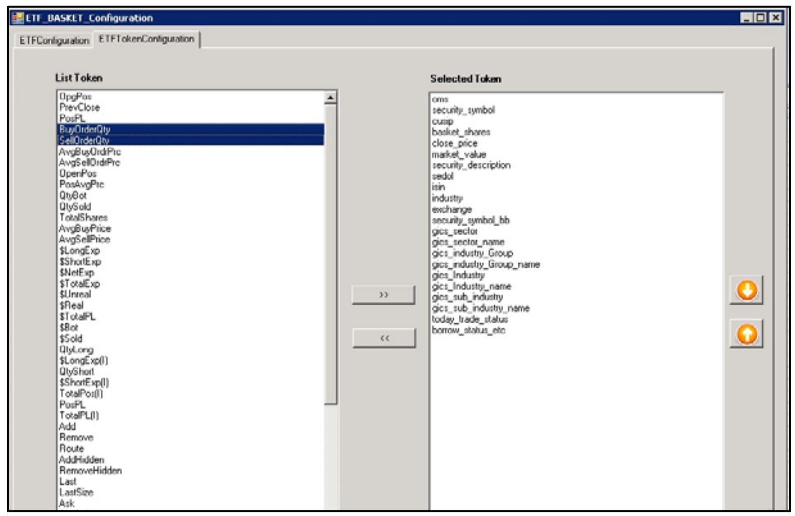
Flexible Configuration

- XML file layout defines complete field list from DB to Excel.
- Assign Trading venues and Market Data map files.
- Define pre-selected fields in various screens to reduce trader clicks.
- Restrict symbol universe to trading engine list instead of securities master.
- Configure to read Book depth from 1-10 level
- Configure to group symbols on GICS sector / Industry/ Sub Industry level
- Configure to control update frequency to Excel Cell for optimal performance
- RTD Server DLLs allow instant data access on the excel opening
- Latest Snapshot on Positions and Market Quotes is obtained from server instantaneously to synch with current image
- Tested with 1200 live symbols on 3 exchanges









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