RISKCORE Development Roadmap

Multi-manager risk aggregation platform - MVP Development Progress

Overall Progress

Week	Phase	Status	Summary
1	Foundation	COMPLETE	Database, mock data, OpenFIGI, validation
2	Data Ingestion	NOT STARTED	Position/trade API, FIX, CSV upload
3	Risk Engine	NOT STARTED	Riskfolio-Lib, VaR, exposures
4	Aggregation	NOT STARTED	Cross-PM netting, overlap detection
5	Dashboard	NOT STARTED	React + Tailwind, real-time
6	AI + Polish	NOT STARTED	Claude integration, documentation

Week 1: Foundation - COMPLETE

Milestones Achieved:

[x] Database schema design (34 tables with RLS)

[x] Schema improvements (convexity, pm_id, validation tables)

[x] Mock data generator (realistic multi-PM hedge fund)

[x] OpenFIGI integration (custom API v3 client)

[x] Security master service (FIGI resolution + DB)

[x] Data validation pipeline (11 rules, 5 rule types)

[x] CI/CD workflow (GitHub Actions)

Artifacts Created:

- backend/services/openfigi.py - OpenFIGI API client
- backend/services/security_master.py - Security resolution
- backend/services/validation.py - Data validation pipeline
- scripts/generate_mock_data.py - Test data generator
- scripts/test_validation.py - Validation tests
- supabase/migrations/*.sql - Database schema

Upcoming: Weeks 2-6

Week 2   Data Ingestion: FastAPI endpoints, FIX parser, CSV/Excel upload

Week 3   Risk Engine: VaR, CVaR, exposures, Greeks calculations

Week 4   Aggregation: Cross-PM netting, overlap detection, firm rollup

Week 5   Dashboard: React UI, real-time updates, charts

Week 6   AI Layer: Claude integration, natural language queries

MVP Success Metrics

[ ] Upload 3 formats (CSV, Excel, FIX)

[ ] Firm-wide exposure view in dashboard

[ ] Cross-PM overlap detection working

[ ] Natural language query: "What's our net tech exposure?"

[ ] 10-minute demo ready

[ ] Documentation complete