

AQMetrics Open Protocol solution

The Open Protocol is an initiative designed to allow investors to aggregate the risk characteristics of funds in which they invest. Savvy investors are exerting pressure on funds to provide Open Protocol risk reports. The challenge for funds is that Open Protocol presents new risk and data requirements which may differ from their current capabilities. AQMetrics meets this challenge by providing a full Open Protocol reporting services, including all necessary data validations, data enrichment, data aggregation, risk calculations and population of the Open Protocol report templates. AQMetrics proprietary software enables Open Protocol reporting for clients world-wide, drawing information required from multiple data sources including prime brokers, custodians and administrative systems.



With AQMetrics Open Protocol solution:

- Investors aggregate and integrate investment exposures and pro actively manage their risks
- Hedge fund managers seamlessly deliver investor-specific risk reports and attract more stable institutional investors

AQMetrics Open Protocol Reports

AQMetrics provides data onboarding, enrichment and aggregation to produce the following Open Protocol reports:

- Equity Exposure
- Sovereign & Interest Rate Exposure
- Credit
- Convertibles
- Currency Exposure
- Real Assets & Commodity Exposure
- VaR
- Sensitivity
- Stresses

Summary reports are delivered via email and online in .csv, Excel and PDF formats.

How we do it

Through AQMetrics established relationships with prime brokers, custodians and administrators, we have the ability to quickly onboard even the largest portfolios and provide a dedicated customer success team to manage the process.

Our goal is to make sure our clients are positioned to respond to both structured and ad hoc demands for risk and exposure information from multiple parties, including portfolio managers, prospective and current investors, boards and regulators. We believe an integrated approach to risk is best suited to meet these multiple needs, as well as provide the flexibility needed in the future. We work with our clients to structure the best solution for their requirements with emphasis on functionality, transparency and cost-effectiveness.