

# AQMetrics Risk Data Analytics

Understanding the Risk and Reward Profiles should not be complex. AQMetrics simplifies the calculation and presentation of complex risk analytics. We leverage underlying client and market data to deliver an independent, full-service analytics solution that eases the complexity and cost of data analytics for regulatory-compliance.

Features include:

- 40 Act investment breach monitoring rules library containing 40 Act rules
- Pre and post trade compliance monitoring and alerting
- Fully auditable alert workflow and documentation management
- Seamless integration to Market Data from a multitude of sources including live feeds from Bloomberg
- Reliable and accurate risk insights. Daily risk reporting
- Ability to handle complex investment instruments. Drill through insight from overall portfolio to individual securities and underlying securities
- 40 Act fund risk assessment through the VaR and Commitment Approach. Risk classification of 40 Act funds based on AQMetrics analytics
- Multiple VaR methodologies. AQMetrics parameters for VaR reporting are flexible and can be changed by end users on an adhoc basis
- Stress- and back-testing

## AQMetrics for advanced risk data analytics

### Stress and back testing

With AQMetrics Stress and Back Testing Solution customers can:

- Systematically create, on-board and reuse historical data
- Measure performance and accuracy of internal back-testing models
- Continuously improve back-testing models
- Assess portfolio vulnerabilities to extreme market conditions
- Measure the responsiveness of existing models towards possible shocks
- Measure the responsiveness of existing models towards movements in asset classes

- Maintain company strategies towards possible losses
- Periodically stress test liquidity characteristics
- Assess the ability to meet redemption obligations in unusual circumstances

## VaR

With AQMetrics VaR Reports customers can:

- Revaluate real time value-at-risk (VaR) anywhere
- Calculate Historical, Monte-Carlo and Parametric VaR

## '40 Act monitoring

With AQMetrics '40 Act Monitoring Solution customers can:

- Drill into real-time limit breaches
- Manage alerts for positions that are nearing limits
- Monitor trades to keep the fund in compliance
- Stress test portfolios against market events
- Upload supporting documentation
- Playback compliance investigations from the fully audited workflow

## AIFMD risk monitoring

With AQMetrics AIFMD Risk Monitoring Solution customers can:

- Automate risk management rules specific to individual AIFs and asset class
- View and maintain valuation and calculation methods
- Drill into real-time limit breaches
- Manage alerts for positions that are nearing limits
- Stress test portfolios against market events
- Upload supporting documentation
- Playback risk management processes from the fully audited workflow

## UCITS breach monitoring

With AQMetrics UCITS Investment Breach Monitoring Solution customers can:

- Perform both pre and post trade compliance monitoring
- Use out-of-the-box UCITS rules and user-defined rules to detect advertent and inadvertent breaches and errors
- Automatically convert derivatives exposure using the ESMA's conversion methodology
- Monitor movements in the Synthetic Risk and Reward Indicator (SRRI)
- Drill into real-time limit breaches and SRRI movements
- Manage alerts for positions that are nearing limits
- Monitor trades to keep the fund in compliance
- Upload supporting documentation
- Playback compliance investigations from the fully audited workflow

## Market abuse and best execution

With AQMetrics Market Abuse and Best Ex Monitoring Solution customers can:

- Use out-of-the-box and user-defined rules to meet ESMA's MAD Mandate and the BaFin and FSA's market conduct rules
- Automatically monitor trading activity across trading venues and asset classes
- Review trend and pattern analysis from the Market Abuse and Best Ex dashboard
- Monitor employee personal account trading (PAT)
- Drill into real-time alerts
- Upload supporting documentation
- Playback investigations from the fully audited workflow
- Provide quarterly reports to the SEC on order routing

## 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.