



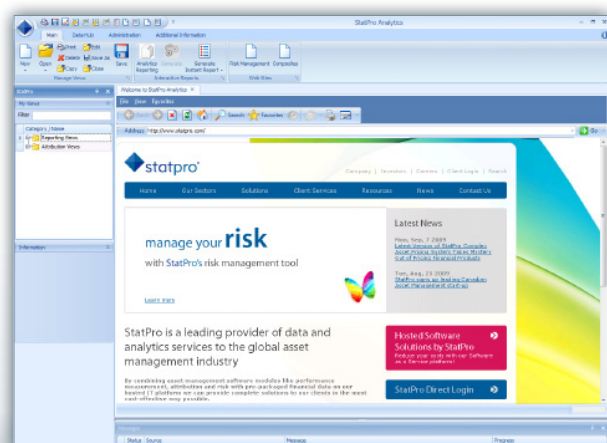
An effective risk management module is essential to the practice of fund management. Our risk management module provides a *world-class risk model* covering all asset classes and markets, available as web-based solution.

With increased regulation, investment professionals, regulatory authorities and investors now all require portfolio risk information. The risk model must therefore provide forward-looking (ex-ante) risk estimates at security and portfolio level, with a variety of risk measures available for analysis. Our risk management tool provides all this capability within a single system, allowing a wide variety of portfolio risk analysis to be created on an automated basis. Underlying the module is a world-class risk model - updated daily - which provides very broad coverage of global markets, backed by an expert team of quantitative analysts.

MODULE HIGHLIGHTS

- **Comprehensive Coverage of Global Assets, covering the following asset classes: Fixed Income, Equity, Funds, Currencies, Commodities, Simple and Complex Derivatives, OTCs, Structured Products**
- **Single Integrated Framework capturing the complex relations among market risks, default risk and default correlation risk**
- **Daily Security Risk Profile Update, using StatPro Data Services**
- **Multiple Ex-Ante Risk Measures including Value-at-Risk and CVaR (Expected Shortfall), at a variety of confidence levels, Potential Gain, Volatility, Tracking Error and Diversification Grade**
- **Complete UCITS III Risk Reporting Service to ensure compliance with UCITS III risk regulations in Europe**
- **Gain immediate insight into your market risk exposure with StatPro's Risk Management tool**

SCREENSHOT



▲ Analytics Platform Home Portal

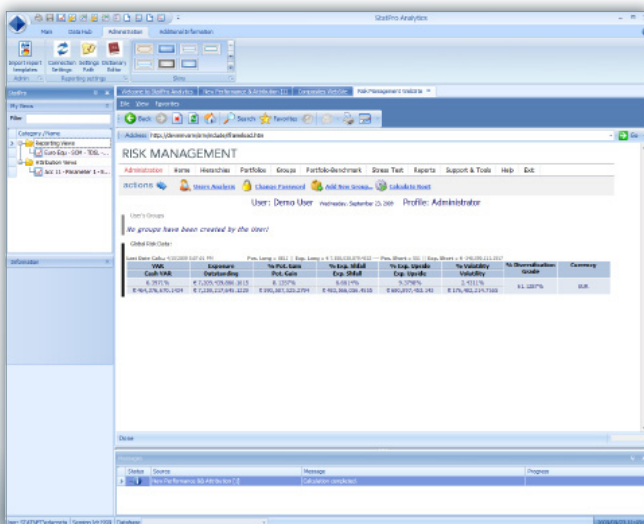




RISK MANAGEMENT

StatPro's model captures default event and default correlation risk alongside all other market risks in *one unique framework*, helping you to analyze, monitor and report market risk across your organization with ease.

RISK MANAGEMENT SCREENSHOTS



◀ Portfolio Overview

▶ KEY BENEFITS

Risk Decomposition

- Portfolio risk decomposed by security or asset class to identify all sources of risk
- Marginal risk analysis on multiple risk measures, up to security level
- Risk decomposition and performance attribution on the same attributes

The use of QuantLib as a world-class library

- StatPro is the main contributor to QuantLib, the Open Source Library created by the StatPro professionals in 2000. The pricing engine of StatPro, QuantKit, is built around QuantLib, extending the set of models and pricing functions

Stress Testing, Sensitivity Analysis, Simulation, BackTesting

- Compute the sensitivity against any risk factor, in absolute, relative terms or against liabilities, at any aggregation level
- Stress test any portfolio against a wide range of possible scenarios
- Simulate trades and make informed decisions based on risk variance
- Perform Back Testing, constantly monitoring the reliability of the Model
- Assign absolute or relative VaR limits on your portfolios or aggregation of portfolios and be informed of any breach

Automation and Speed

- Full automation of risk analysis and reporting
- Process thousands of portfolios every day

