Better Risk Reporting

RISK IS AN INTEGRAL PART OF GENERATING RETURNS. MANAGING AND REPORTING YOUR PORTFOLIO RISK IS CRITICAL FOR ENSURING CLIENT AND REGULATORY CONFIDENCE IN YOUR INVESTMENT STRATEGY.

Revolution Risk Management

StatPro Revolution Risk Management provides fast and flexible risk reporting and monitoring, enabling you to demonstrate your ability to manage risk across multiple asset classes. This award winning solution covers hundreds of pricing functions ranging from plain vanilla instruments to exotic derivatives.

BENEFITS: STATPRO REVOLUTION - RISK

Transparent

Bottom-up position risk analysis coupled with top-down attribution analysis provides complete risk transparency.

Reliable

Our historical simulation is powered by a pricing library of over 350 pricing functions. Our full revaluation approach captures the natural correlations of the portfolio risk drivers.

Speed

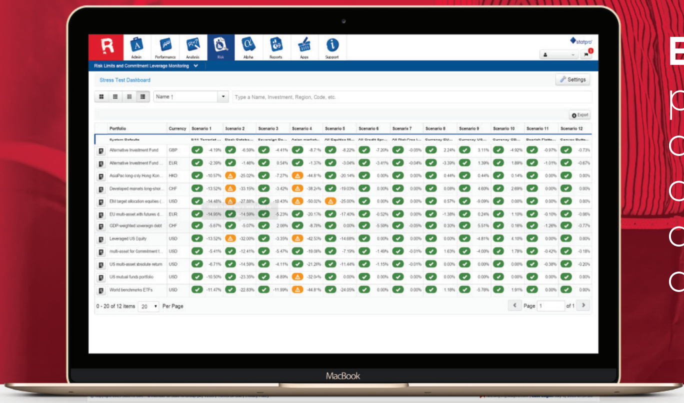
Our Risk API provides real-time programmatical access to a broad range of risk analytics, calculating risk statistics, stress testing, and liquidity risk data for a one hundred asset portfolio in under 900 milliseconds.

Cloud-Based

We have been in the cloud since 2011 and know the power of centralized and scalable platforms. We manage the technology so you can focus on your analysis.

Consolidated

Part of the StatPro Revolution platform providing performance measurement, attribution analysis, multiple risk models, data extraction and reporting.



Elastic cloud computing: Our Risk API provides real-time programmatical access to a broad range of risk analytics, calculating risk statistics, stress testing, and liquidity risk data for a one hundred asset portfolio in under 900 milliseconds.

FEATURES: STATPRO REVOLUTION - RISK

ABSOLUTE AND RELATIVE RISK ANALYSIS

- Historical simulation VaR
- Expected shortfall, expected upside
- Expected volatility, expected tracking error
- All at portfolio and single asset level

STRESS TESTING

- Historical scenarios
- Re-pricing after underlying factors are shocked
- User defined stress tests with P&L impact
- Innovative predictive scenarios

LIQUIDITY RISK MONITORING

- Scenario-based approach
- Portfolio and single asset analysis
- Support for Fixed Income and OTC products
- Dedicated liquidity risk dashboards

RISK LIMITS MONITORING

- Cost effective compliance monitoring
- Portfolio VaR and VaR ratio versus benchmark
- Full audit trail with validation and four eyes sign-off
- Calculation of UCITS and AIFMD commitment
- Clean back-testing with breach evidence

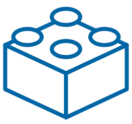
COMPREHENSIVE DATA MANAGEMENT

- Coverage of over 3.2 million securities
- Quoted and OTC derivatives
- Access to a wide range of indexes

SIMULATION AND 'WHAT-IF' ANALYSIS

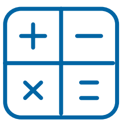
- On-the-fly simulation for trades and allocation
- All ex-ante risk analytics re-computed on the fly
- Compare and contrast between the original and the simulated portfolio

SERVICES: STATPRO REVOLUTION - RISK



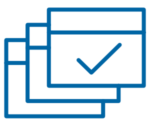
Risk API

Built on the latest cloud technology, our API can be interfaced with any proprietary system or reporting solution. Scalable computational power allows mass production of risk numbers across thousands of portfolios.



Pricing Library

Our pricing library is constantly updated to cope with financial innovation and complexity (something you would expect from the co-founders of Quantlib). Each pricing function relies on state-of-the art models and is fed with market invariants derived from specialized data providers.



Compliance Reporting

Visual and transparent analysis of regulated funds. Satisfying the complex rules designed for derivative instruments including pre-defined UCITS and AIFMD (Annex IV) reports.

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