



## Overview

### The need

A \$250B+ Asset Management wanted to replace an inflexible risk system provided by a Wall Street dealer. The client's portfolio was diverse, with a sizable concentration in structured securities and mortgage assets. The legacy analytics system was rigid with no flexibility to vary scenarios or critical investor and regulatory reporting.

### The solution

As a comprehensive, fully-managed solution, RiskDynamic provides the client a cost-efficient and flexible solution. The service bundles required data feeds, predictive models for mortgage and structured products, and infrastructure management. As part of this service, RiskDynamic manages and validates third-party data as well as client portfolio data and produces scenario analytics in a secure hosted environment. With the combination of models, data management, and an end-to-end managed process, RiskDynamic provides the client with unmatched value.

### The benefits

- Portfolio risk measures on-demand
- Structured-product expertise
- Outsourced data management
- Predictive models for mortgages
- Outsourced hardware management
- Customized dashboards or reports

RiskDynamics cut hours from daily risk reporting processes and freed several analysts to focus on their primary task: optimizing the analytics and processes that support smarter decisions.



## RiskDynamic Solutions

### Analytics Software

The RiskDynamic platform provides for the calculation of key market risk metrics for over 70 different instrument types. Our service provides for a combination of on-demand or over-night batch processing. Users further have access to our sophisticated application on-line to run ad-hoc analysis including additional scenarios or what-if analyses. The hosted platform makes the processing speed lightning fast.

### Data Management Outsourced

The RiskDynamic market-risk analytics platform integrates data from six major data vendors. Our data management services supports integrated data for interest-rates, implied volatility, and terms & conditions for over 70 different instrument types. Our service also includes loan-level data feeds for Agency and non-Agency backed mortgage products. The platform has a seamless integration with the Intex subroutines to support all Structured Products. RiskDynamic clients have access to a team of experts for mortgage and structured product – not just technical support.

### Technology & Infrastructure Management

As a hosted solution, our clients leave management of hardware to the RiskDynamics technology team. We secure and manage all required hardware, freeing up millions of dollar as in hardware acquisition costs and labor costs required to manage the infrastructure.



## Asset Manager (\$250B AUM)

(subsidiary of Top 5 Life Insurance Company)

Every portfolio manager requires reliable and accurate analytics to manage risk and improve investment decisions. They require understanding of investment positions and the impacts on risk metrics measures such as value at risk (VaR). The faster they can assess a portfolio's total exposure and understand the key drivers, the better they can react and align activities with the overall firm risk appetite.

*"The challenge was that our existing daily process for calculating, validating, and reporting on key market and credit risk metrics required significant manual work. If we could get to the answers faster, we would be in a much better position to identify exposures and address potential problems."*

	RiskDynamic Hosted Solution	Installed On-Premise
Analytics	✓	✓
Data	✓	X
Models	✓	X
Hardware	✓	X
Services	✓	X