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Fund Management

Focus on delivering superior investment results, by enhancing your portfolio performance and streamlining your operational efficiencies.



Overview

The Fund Management solution of RiskValue™ platform is an all-encompassing software system intended to oversee the internal processes of a fund management company **while also enabling communication with external entities such as fund administrators, custodians, depositaries, brokers, and fund promoters.**

The comprehensive RiskValue™ suite enables robust risk assessment, detailed market analysis, and stringent compliance monitoring, which are crucial in optimizing investment strategies and enhancing portfolio performance. By integrating cutting-edge analytics and real-time data, fund managers gain a holistic view of market opportunities and risks, enabling informed, strategic decisions. Additionally, our solutions facilitate seamless regulatory reporting and operational efficiency, ensuring that managers are always ahead of industry challenges. With Systemic's RiskValue™ platform, fund managers can confidently navigate the complexities of today's financial landscape, driving growth, maximizing returns, and securing long-term success.

Moreover, our platform's scalability and flexibility ensure that it meets the diverse needs of fund managers, whether they are managing traditional assets or exploring alternative investments. RiskValue™ supports a wide range of asset classes and fund types, offering tailored solutions that adapt to evolving market conditions and regulatory requirements.

Our commitment to innovation and client success means that fund managers can rely on us not only for current challenges but also as a partner in anticipating and addressing future needs. By choosing Systemic, fund managers align themselves with a trusted leader in financial technology, dedicated to delivering excellence in every aspect of fund management.

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Our Solutions

Portfolio Management

In today's fast-paced world of fund management, efficiency, accuracy, and informed decision-making are crucial. Our Portfolio Management Software is designed to empower fund management companies with cutting-edge tools to streamline operations, enhance regulatory compliance, and drive superior investment outcomes.

Transform your portfolio management process with a solution that surpasses industry standards, providing you with a competitive advantage to reach your investment goals.

1. Real-Time Tracking and Monitoring of Investments

RiskValue™ enables real-time monitoring of multiple portfolios through customizable dashboards. These dashboards provide a tailored view of portfolio metrics, allowing users to monitor key indicators such as valuations, returns, volatility, sensitivities, and exposure across various asset classes and investment strategies.

Additionally, users can define benchmarks and conduct comprehensive comparative analyses of portfolio performance against these benchmarks. This feature offers insights into relative performance, risk-adjusted returns, asset allocation efficiency, and supports portfolio optimization strategies.

Furthermore, RiskValue™ supports portfolio simulation and implementation of what-if scenarios. Users can simulate hypothetical scenarios to assess how potential market events, changes in asset allocation, or new investment strategies might impact portfolio performance.

2. Extensive Asset Coverage for Diverse Portfolios and Investment Strategies

The system supports a wide range of asset classes, including equities, fixed income, derivatives, structured products, OTC transactions, as well as real estate, private equity, and alternative investments. This extensive asset coverage allows fund managers to build and manage diverse portfolios, catering to varying investment strategies and objectives.

3. Valuations, Risk Measures, and Profit and Loss Analytics

A wide array of in-depth analytics, including theoretical pricing, market statistics, Value-at-Risk (VaR), and profit and loss (P&L) tracking, provide detailed assessments of portfolios' value. These tools empower fund managers to precisely evaluate portfolio performance and risk, thereby facilitating well-informed investment decisions.

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4. Management of Shadow Portfolio NAV and Cash Availability

Apart from the official NAV dates of a Fund, the system facilitates the management of shadow portfolios' net asset value (NAV) and cash availability, adding extra levels of oversight and control. This functionality aids in resolving discrepancies and ensuring precise portfolio valuations, while maintaining continuous oversight of fund values.

5. Orders Management with Pre-Trade Risk Assessment

The order management module enables the generation, validation, and verification of trading orders, seamlessly integrating with diverse order routing systems. When coupled with the RiskValue™ real-time engine, as well as limits management and back & middle-office modules, it establishes a straight-through processing environment. This capability plays a crucial role in reducing risks and ensuring that trades adhere to the portfolio's risk tolerance and investment strategy.

6. Portfolio Rebalancing

RiskValue™ offers comprehensive calculations to automatically maintain the desired asset allocation within a portfolio. This is based on predefined criteria such as target asset allocation, risk tolerance, and current market conditions, ensuring that funds consistently align with investment goals, risk profiles, and compliance standards.

7. User-Defined Fund Hierarchies

RiskValue™ allows users to establish rules that streamline the organization of investment funds they oversee into hierarchies. These hierarchies are crafted to align portfolios, with specific management requirements, integrating robust reporting, alerts, and constraints. They showcase diverse configurations that blend investment strategies, fund types, structures, and other pertinent elements.

In a Nutshell

RiskValue™ Portfolio Management is an indispensable tool for fund management companies seeking to optimize their operations and achieve superior investment outcomes. Offering real-time tracking, extensive asset coverage, comprehensive analytics, and robust compliance features, it empowers fund managers to make informed decisions, manage risks effectively, and adhere to regulatory standards. RiskValue™ platform scalability, customization, and integration capabilities further ensure that the software can adapt to the unique needs of each fund management company, providing a competitive edge in the dynamic financial markets.

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Financial Risk Management

Managing risk is not just a necessity—it's a strategic advantage. Our cutting-edge Financial Risk Management Software is designed specifically for fund management companies, providing you with the tools you need to navigate the complexities of the market with confidence and precision.

Empower your fund management team with the insights and tools they need to stay ahead of the curve. Discover how our Financial Risk Management Software System can enhance your risk management strategy and drive your business forward.

1. Market Risk methodologies and measures

RiskValue™ supports three primary simulation methods for risk assessment: parametric (variance-covariance), Monte Carlo, and historical simulations, providing a comprehensive suite of VaR measures, each designed to offer different perspectives on portfolio risk:

- **Absolute and Benchmark Portfolio VaR:** Absolute VaR measures the total risk of the portfolio, while benchmark VaR assesses risk relative to a chosen benchmark. These measures are crucial for understanding the portfolio's risk profile and its performance relative to market indices.
- **Relative Portfolio VaR:** Also known as forward-looking tracking error, this measure evaluates the risk of deviations from a benchmark, helping investors understand the risk associated with potential tracking error in future performance.
- **Partial Portfolio VaR:** This involves disaggregating the portfolio by product type or asset class and calculating risk in individual segments. This granularity allows for detailed risk assessment across different portfolio components.
- **Marginal/Incremental VaR:** This analysis decomposes risk per position, asset class, risk factor, and other user-defined groups. It provides insights into how individual components contribute to overall portfolio risk, aiding in more targeted risk management.
- **Intra- and Inter-Currency Diversification Analysis:** This feature evaluates how diversification across different currencies impacts portfolio risk. It helps in understanding the benefits of currency diversification and the associated risks.
- **Risk Factor Sensitivities Analysis:** This includes an evaluation of gross risk portfolio analysis across equity, residual, interest rate, credit, and foreign exchange risks. It provides a comprehensive view of how different risk factors impact the portfolio.
- **Volatility (Vega) Risk:** RiskValue™ includes advanced analysis of vega risk, accounting for the effects of the volatility smile and term structure. This analysis helps in understanding how changes in volatility affect the portfolio and interact with other risk factors.

2. Portfolio Group VaR Measures

RiskValue™ allows for VaR calculations at any user-defined portfolio group level. Additionally, it supports risk contribution analysis at sub-groups within the group structure. This functionality is vital for detailed risk decomposition and management at various hierarchical levels, such as investment managers or specific strategies.

3. User-Defined Parameters for Portfolio VaR Calculations

RiskValue™ offers extensive flexibility in portfolio VaR calculations through user-defined parameters. These parameters include the definition of the confidence interval, time horizon, base/portfolio currency, and valuation models. Such customization allows users to tailor risk assessments to specific needs and constraints, enhancing the relevance and accuracy of risk measures.

4. VaR Back-Testing

An essential feature of RiskValue™ is its VaR back-testing capability. Back-testing compares realized trading results with model-generated risk measures to evaluate and reassess model accuracy. RiskValue™ offers two types of back-testing:

- **Clean Back Testing:** This method uses hypothetical P&L to assess model performance without the influence of actual trading decisions or market conditions.
- **Dirty Back Testing:** This approach uses real P&L to provide a more realistic evaluation of model performance, incorporating actual trading outcomes and market conditions.

5. Stress-Scenario Generation and Execution

RiskValue™ provides a robust and versatile platform for generating and executing stress scenarios on portfolios. It offers three options for stress-scenario generation, along with comprehensive execution and analysis capabilities.

- **Predefined Empirical Stress Scenarios Based on Historical Events.** By utilizing historical data, RiskValue™ can simulate the impact of past financial crises or significant market events on current portfolios.
- **User Defined Scenarios.** This option allows users to craft bespoke scenarios tailored to specific concerns or hypotheses that they believe are relevant to their portfolios. This flexibility ensures that the stress tests can be as pertinent and customized as necessary, addressing unique risk factors pertinent to the user's specific investment strategies or market views.
- **User Defined Predictive Scenarios.** Predictive scenarios enable users to create forward-looking stress tests based on projected future events or trends. By incorporating predictive analytics and forecasting techniques, users can simulate potential market conditions that have not yet occurred but are deemed plausible based on current data and trends.

Execution and Analysis of Stress Scenarios

Once the scenarios are defined, RiskValue™ proceeds with the meticulous execution of these stress tests on the selected portfolios. This process involves several key steps and features:

- **Execution of Stress PnL Calculations.** RiskValue™ executes profit and loss (PnL) calculations under the defined stress scenarios. This includes a comprehensive revaluation of the affected financial instruments, either directly or through associated risk factors and underlying assets. The system ensures accurate and detailed PnL assessment, reflecting the potential financial impact of each stress scenario.
- **Multiple Severity Levels Per Scenario.** Each stress scenario can be configured with varying severity levels. This feature allows users to explore a range of outcomes from moderate to severe stress conditions, providing a spectrum of possible impacts and enhancing the robustness of the risk assessment.
- **Multiple Time Steps (Horizons) Per Scenario.** RiskValue™ accommodates multiple time horizons within each scenario. By evaluating the stress impact over different time frames, users can understand both short-term and long-term implications, aiding in strategic decision-making and contingency planning.

- **Stressed Profit & Loss Detailed Analysis.** The system delivers an in-depth analysis of the stressed PnL results. This detailed breakdown helps users identify which instruments or risk factors are most vulnerable under each scenario, providing insights into potential weaknesses and areas for mitigation.
- **Comparison of Stress PnL Between Several Scenarios.** RiskValue™ allows users to compare the PnL outcomes across different stress scenarios. This comparative analysis is crucial for understanding the relative impact of various stress conditions and for prioritizing risk management actions based on the most severe or likely scenarios.
- **Historical Maintenance of Portfolio Stress PnL Results.** The system maintains a historical record of stress PnL results for portfolios. This feature enables users to track the evolution of stress impacts over time, evaluate the effectiveness of past risk management strategies, and refine future stress-testing approaches based on historical data.

6. Statistical measures & theoretical pricing

RiskValue™ provides an independent engine for statistical measures and theoretical pricing of financial instruments, ensuring that users can perform robust and reliable statistical analysis, essential for effective risk management and compliance with regulatory standards.

RiskValue™ proceeds with the complex task of calculation and historical maintenance of several key measures:

- **Risk Factors & Residual Volatilities.** These are essential for understanding the variability of returns due to different risk factors as well as for isolating the volatility that cannot be attributed to known risk factors.
- **Equity Betas (Multi-Factor Beta Model).** RiskValue indicates the sensitivity of an asset's returns to various risk factors. A multi-factor model provides a more comprehensive view by considering multiple sources of market risk, rather than a single market index.
- **Correlation Matrices.** RiskValue™ calculates and maintains these correlation risk factor matrices to help in constructing balanced portfolios that minimize risk.
- **Theoretical pricing:** RiskValue™ features a dedicated engine for the theoretical pricing of financial instruments and OTC transactions. The system comes with pre-built models tailored to various asset classes, enabling NPV calculations for fixed-income instruments, as well as analytical formulas for pricing derivatives portfolios.

RiskValue™ also allows users to maintain multiple calculation profiles. This capability is particularly useful for organizations that need to comply with different regulatory requirements or have diverse reporting needs.

7. Counterparty & Concentration Risks

Counterparty & Concentration Risk Management module of RiskValue™ is designed specifically for fund management companies, offering a comprehensive solution to identify, assess, and manage the risks associated with counterparties and portfolio concentrations.

Calculation of Unrealized Profit and Loss. This represents the cost of replacing the transaction at current market prices if the counterparty defaults.

Potential Future Credit Risk (add-on factor). This calculation accounts for the possibility that the value of the transaction could increase over time, thereby increasing the potential loss if the counterparty defaults.

Weighting Factor Adjustment. Finally, the replacement cost and potential future credit risk are combined and adjusted with a weighting factor. This adjustment ensures that the calculated counterparty risk is proportionate to the risk profile of the counterparty.

Commitment Approach: Calculation of concentration risk using commitment approach by converting complex derivatives and other financial instruments into their equivalent positions in the underlying assets.

8. Liquidity Risk and Liquidity Stress Tests

RiskValue™ analyzes both the investments' liquidity profile and the funding liquidity profile in parallel to provide a comprehensive view.

- **Investment Liquidity Profile.** The system assesses how liquidating individual investments would impact their current valuation. This involves evaluating the market depth and the potential price changes that could occur due to large-scale selloffs.
- **Local Coverage Ratio (LCR).** In addition to evaluating individual investments, RiskValue™ calculates the Local Coverage Ratio (LCR). The LCR measures the ratio of liquidity-adjusted assets to historical redemptions over a 30 to 90-day period. This ratio provides insight into the fund's ability to meet redemption requests without incurring significant losses.
- **Funding Liquidity Analysis.** On the funding side, the system examines the impact of large-scale redemptions. It considers the fund's own redemption policies for each investment, ensuring that the fund can handle significant outflows without destabilizing its operations.
- **User-Defined Liquidity Stress Scenarios.** To ensure compliance with the European Securities and Markets Authority (ESMA) guidelines, RiskValue™ allows users to define various liquidity stress scenarios. These scenarios help in evaluating how different stress conditions would affect the fund's liquidity position.

In a Nutshell

RiskValue™ is a sophisticated and versatile tool for portfolio risk management. By supporting various simulation methods, offering extensive VaR measures, and providing in-depth risk analysis, it enables users to conduct a thorough understanding of portfolio risk. The system's flexibility in parameter definitions and detailed risk decomposition make it an invaluable asset for investors and risk managers seeking to navigate the complexities of modern financial markets.

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KYC / AML Compliance

Maintaining rigorous Know Your Customer (KYC) and Anti-Money Laundering (AML) compliance is not just a regulatory requirement—it's a critical component of risk management and operational integrity. Our state-of-the-art KYC/AML compliance software is specifically designed to empower fund managers with the tools they need to stay ahead of evolving regulations, protect their reputation, and streamline compliance processes.

Elevate your compliance strategy with RiskValue™, a solution as dynamic and forward-thinking as the financial world you operate in.

1. Regulatory Compliance

Through KYC/AML compliance module of RiskValue™ fund management companies comply with various local and international regulations aiming in preventing money laundering and terrorism financing.

A critical aspect of compliance that RiskValue™ ensures is the timely and accurate reporting to regulatory authorities. Additionally, it assists in generating the necessary reports and documents required for audits and regulatory reviews.

2. Risk Management

KYC/AML module helps identify and assess the risk levels of new and existing clients. By screening clients against global watchlists, PEP (Politically Exposed Persons) lists, and sanction lists, the software helps in identifying clients who might pose a potential threat of money laundering or terrorism financing.

RiskValue™ continuously monitors client transactions for suspicious activities or patterns that could indicate money laundering. This monitoring allows for the early detection of potential risks, enabling fund managers to take appropriate actions promptly.

3. Enhanced Due Diligence

Comprehensive Client Profiles: KYC module involves gathering detailed information about clients, including their financial background, source of funds, and investment behavior. This data helps in creating comprehensive client profiles that are essential for informed decision-making and risk assessment.

Ongoing Due Diligence: RiskValue™ ensures that due diligence is not a one-time process but an ongoing one. It regularly updates client information and reassesses risk levels based on new data, ensuring continuous compliance and risk management.

4. Investors' and Funds' on boarding process

RiskValue™ streamlines numerous manual tasks associated with client onboarding and monitoring by automating KYC checks. This reduces manual workload, minimizes human errors, and accelerates processes, thereby enhancing daily operations for fund managers. The result is improved client experience and the ability for fund managers to scale their operations without a corresponding rise in compliance costs.

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Investment Compliance & Limits Management

Fund management companies encounter substantial challenges in balancing compliance with the pursuit of investment opportunities. RiskValue™ offers real-time monitoring and management of investment limits, ensuring that your funds consistently adhere to both regulatory and internal standards.

RiskValue™ is your trusted partner in achieving operational excellence and maintaining regulatory assurance. With our support, you can confidently manage your investments while staying ahead in the compliance landscape.

1. Comprehensive Limits Management

A key feature of the limits management module is its ability to create, manage, and track limits across various user-defined structures. These structures can be organized into multiple hierarchical levels, allowing for comprehensive pre- & post-trade checks on both individual portfolios and portfolio groups. The system also accommodates regulatory constraints, ensuring that investment activities comply with the legal and compliance standards set by regulatory authorities.

2. Investment Profiles and Intraday Execution

The module enables users to define investment profiles aligned with their strategies and risk budgets, allowing customization based on risk tolerance and financial goals. It features real-time intraday execution of limits, ensuring prompt responses to market changes and control over limit exceptions. This functionality extends to "pending" transaction orders, ensuring thorough vetting and compliance with set limits before final execution.

3. User-Defined Limits and Alerts

RiskValue™ enables users to set and monitor limits across all system instances, providing a comprehensive view of potential risks. It supports both quantitative and qualitative limits, accommodating the specific internal controls of the organization. Key features include customizable limits and formulas, multiple severity levels, and integration of various restriction categories.

4. Parameterized Warning Levels

RiskValue™ offers customizable warning levels and a distribution warning system that helps flag potential issues before they escalate. By effectively distributing these warnings, users can ensure that the appropriate stakeholders are promptly informed, allowing for quick action to mitigate risks.

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Performance Measurement

Achieving excellence in fund management goes beyond intuition and experience; it necessitates precision, insight, and adaptability. Our Performance Measurement Analysis Software System is crafted to equip fund management companies with the essential tools to thrive in a competitive environment.

1. Performance Contribution Analysis

In investment management process, performance contribution analysis is an indispensable tool in determining the effectiveness of the investment objectives. Performance analysis calculation causes headaches to portfolio managers and back-office administrators since it requires, from an accounting point of view, a transaction-level calculation of inflows and outflows of their investments.

RiskValue™ offers transaction-level performance analysis for investment portfolios, enabling managers to better interpret investment strategies and enhance operational procedures. Here are its basic features:

- **Multiple Return Types:** Supports various return types including capital, income, base/local currency, gross or net of fees.
- **Flexible Reporting:** Allows roll-up to any classification level and reports for any time frame and currency.
- **Return Decomposition:** Breaks down returns into security and foreign exchange (FX) components.
- **Simultaneous Calculations:** Performs Time-Weighted Rate of Return (TTWR) and modified Dietz calculation concurrently for the same account.
- **In-Depth Analysis:** Provides look-through capabilities for Fund-of-Funds and benchmarks for comprehensive performance analysis.
- **Multi-Manager Tracking:** Monitors performance across multiple managers.
- **Portfolio Group Performance:** Calculates performance for groups of portfolios and the contribution of each portfolio.
- **Wide Instrument Coverage:** Handles a broad range of financial instruments from plain vanilla listed securities to (OTC) derivatives and structured products.
- **Detailed Audit Trail:** Maintains comprehensive return figures for full audit trail purposes.

2. Statistical analysis & Risk Adjusted Performance Measurement

Many investment managers seek benchmark portfolios and market indices that better align with their investment strategies to compare past returns and risk profiles. Conversely, investors who need to choose managers and monitor their investments should understand return characteristics and investment statistics.

RiskValue™ offers a comprehensive suite of statistical measures and ratios that streamline the process of selecting and monitoring investment managers. This makes investment management more efficient and effective. Here are the basic features of RiskValue™:

- **Absolute & Relative Return and Risk Metrics:** RiskValue™ provides detailed metrics that measure both the total returns and risks of investments, as well as their performance relative to benchmarks or other investments.
- **Absolute & Relative Risk-Adjusted Return Ratios:** The platform calculates ratios that adjust returns based on the level of risk, offering insights into the efficiency of investments both in absolute and relative terms.
- **Comparison Between Portfolios' Track Records and Time Periods:** Fund managers can compare historical performance data across different portfolios and time periods, facilitating better analysis and decision-making.
- **Assessing Skewness and Kurtosis in the Return Distribution:** RiskValue™ evaluates the asymmetry (skewness) and the "tailedness" (kurtosis) of return distributions, helping investors and fund managers understand the probability of extreme returns.
- **Returns Forecasting with Monte Carlo Simulation:** The platform uses Monte Carlo simulations to predict future returns, providing a probabilistic framework to forecast potential investment outcomes.

3. Equity Style Return Attribution

For active investment managers, it is essential to understand the relationship between the portfolios' excess returns and their investment decisions to more effectively manage their funds. Additionally, senior management and investors need feedback on why portfolios either outperformed or underperformed compared with their benchmarks.

The Performance Attribution module of RiskValue™ equips analysts with essential tools to identify the sources of a portfolio's return relative to its benchmark. This functionality facilitates clear communication with portfolio managers, senior management, and clients, about these performance sources. Here are its basic features:

- **Multiple Methodologies:** The module employs various methods to attribute active return to investment decisions. These methods range from arithmetic to multi-currency geometric approaches and include both top-down and bottom-up techniques. This encompasses the effects of allocation, stock selection, and interaction decisions.
- **Daily Calculations:** Performance attribution is calculated daily at the security/position level. These calculations can be aggregated to any classification level, providing detailed insights into performance.
- **Custom Portfolio Groups:** Analysts can apply attribution analysis to user-defined portfolio group structures, where each group has its own benchmark. This allows for tailored analysis based on specific portfolio configurations.
- **Smoothing Algorithms:** For arithmetic methodologies, the module incorporates smoothing algorithms to enhance the accuracy and reliability of the attribution results.

4. Fixed-Income Return Attribution

While sector-based models can be tailored to an investment segmentation scheme to identify excess returns, they do not align with the decision-making processes of fixed income managers. Fixed income investment decisions are influenced by changes in the shape of the yield curve, and accurately and meaningfully measuring portfolio performance is crucial, presenting significant technological challenges.

RiskValue™ captures the key components of fixed income securities, decomposes the sources of risk and return, provides the attribution results in a clear and transparent manner, identifies pricing mismatches between the portfolio and the benchmark, as well as increases the overall quality of the investment process. The basic features are:

- Carry Effect decomposition into coupon and convergence returns.
- Yield Curve Effect decomposition analysis based on parallel and non-parallel shifts or splitting the yield curve change into duration choice and yield curve positioning.
- Decomposition of Spread Effect to a chosen category (i.e. country) and the part that is unique to the security.
- Ability to drill down to a single security and a single day.

5. What-if Scenario Analysis and Back-Testing of investment strategies

Investment managers' key tools that help to optimize and improve their strategies are the measurement of effectiveness of a hypothetical investment strategy in the past and the evaluation of simulated scenarios in the future.

RiskValue™ offers a user-friendly tool for portfolio managers to compare the performance between original and hypothetical portfolios or to evaluate manager's strategy against an alternative buy-and-hold strategy. Here are its basic features:

- Cloning and modification of original portfolio constituents or new investment strategy generation retroactively and determination of what return the portfolio would have generated in the alternative scenario.
- Static copy of the original portfolio for a chosen period and comparison between the fund manager and a buy-and-hold strategy.
- Build own market stress scenarios and execution of future investment strategies dynamic simulations enhancing a risk awareness environment for effective strategic planning.



Regulatory Reporting

In the ever-evolving world of fund management, staying ahead of regulatory requirements is crucial. Our solution offers a robust suite of features to simplify regulatory reporting, reduce manual processes, and minimize errors.

Our commitment to your success extends beyond the software. RiskValue™ includes comprehensive support and regular updates to keep you aligned with evolving regulations and industry best practices.

1. Comprehensive Data Aggregation and Validation

RiskValue™ aggregates data from multiple sources to offer a comprehensive view, essential for compliance. This functionality ensures that data is collected from all sources, validated for accuracy, and processed in alignment with the strict demands of regulatory frameworks.

2. Automated Report Generation and Submission

RiskValue™ automates report generation, ensuring proper formatting and inclusion of all necessary information. Its submission capabilities simplify the process, minimizing human error and guaranteeing that reports are submitted on time.

3. Support for Both Official and Non-Official Submissions

Regulatory bodies require different types of reports, some of which are official submissions and others that may be either compliance checks or non-official requests. RiskValue™ supports the generation and management of both types, ensuring that all compliance requirements are met.

4. Transparent Calculation and Reporting Workflows

RiskValue™ provides clear and traceable workflows that allow users to see how data is processed, and reports are generated. This transparency is necessary for internal audits and for proving compliance to regulatory authorities.

5. Complete Audit Trail for Regulatory Transparency

RiskValue™ records all actions taken within the system, including data modifications, report generation, and submissions. This audit trail allows for detailed scrutiny of the compliance process and is essential for internal audits and regulatory reviews.

6. Supports FinDatEx Standards for Financial Data Exchange

RiskValue™ adheres to FinDatEx standards for financial data exchange ensuring the effective communication with other financial systems and stakeholders.

These templates include: MiFID-EMT, PRIIPs-EPT/CEPT, ESG-EET, Solvency II-TPT, MiFID-EFT.



PRIIPs KID reporting

The PRIIPs Key Information Document (KID) represents a pivotal element in the fund management regulatory environment, requiring accurate, timely, and compliant reporting. Our PRIIPs KID Reporting Software System is designed to transform this challenge into a seamless, efficient process, ensuring your firm meets regulatory requirements with ease and precision.

1. Data Management

RiskValue™ consolidates data from multiple sources, including financial data providers, internal systems, and market data feeds. It ensures data accuracy and integrity by validating against predefined rules and standards, while managing the secure and efficient storage of all necessary data for KID generation.

2. KID Template

The embedded report viewer of the RiskValue™ platform creates and manages templates for Key Information Documents (KIDs) in compliance with the format and content requirements outlined by the PRIIPs regulation. It also supports additional customization, enabling users to meet specific branding or product needs.

3. Calculation Engine

The PRIIPs module of RiskValue™ calculates the Key Information Document (KID) indicators, which include the Summary Risk Indicator (SRI) along with its associated market and credit risk components, performance scenarios, and related costs (entry, ongoing, and exit costs). Additionally, the system enables users to simulate calculations for testing KID indicators using user-defined calculation profiles, incorporating both official and non-official data.

4. KID Generation, compliance and validation

KID's generation engine assembles data and calculations into predefined templates, creating the final KID in multiple languages to accommodate various EU jurisdictions. Additional features like KID versioning and the maintenance of historical information enhance transparency. Furthermore, automatic compliance checks ensure that the generated KIDs adhere to all regulatory requirements, while the results finalization approval workflow boosts operational efficiency and supports audit processes.

5. Reports Distribution and Publishing

The extraction of KIDs and other crucial reports in PDF format is a key component of our document management process. After extraction, these documents are hosted on an application server, ensuring they are both easily accessible and securely stored. This setup supports the electronic distribution of KIDs through websites, email, or secure portals. Additionally, a strong notification system is vital for keeping all relevant stakeholders updated about new document releases.

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Marketing Reporting

RiskValue™ simplifies the generation of marketing reports for fund management companies by automating data collection, analysis, and presentation. The reports can cover a range of topics, including factsheets, sales reports, customer communication summaries, market and segmentation analysis, investor profiling, and more.

1. Single Data depositary

With its comprehensive, integrated data warehouse and the 'All-in-One' architecture, RiskValue™ supports the whole range of operations and financial instruments, addressing all the Investment management reporting requirements. For clients who implement it across their operations, generating reports and factsheets is as easy as pressing a button.

2. Data Collection and Integration

Alternatively, if RiskValue™ is integrated into parts of the operations, it may automatically populate its Datawarehouse by drawing data from various sources such as market data feeds, internal databases, and third-party providers, to become again the single source of reporting of the organization.

3. Report Generation

RiskValue™ enables users to develop standardized templates which include charts, graphs, tables, and narrative sections. It also offers customization options to tailor these reports to various audiences or objectives.

4. Data Visualization, Collaboration and Distribution

Through a Business Intelligence (BI) engine, RiskValue™ provides interactive dashboards for data visualization and facilitates collaboration among team members through shared access to data and reports and enables easy distribution of reports through various channels including email, secure web portals, or print.

Why Choose SYSTEMIC?

Comprehensive Solution Across the Investment Cycle

Unlike many systems that only cover specific parts of the investment process, RiskValue™ offers a unified platform from Front to Middle to Back Office. This eliminates the need for separate systems, simplifies data sharing, and reduces training requirements, providing a seamless experience across the entire investment cycle.

Innovative Design for Unmatched Efficiency

Our team of engineers achieves what normally requires multiple times its size thanks to the innovative design of the RiskValue™ Platform. By identifying and isolating common entities across our market universe, we've significantly reduced the software code size while increasing system flexibility, enabling rapid adaptation to diverse industry needs.

Unparalleled Instrument and Asset Class Coverage

RiskValue™ is designed to accommodate every conceivable need within the investment universe, offering complete representation of instruments and asset classes. From traditional securities to exotic derivatives and alternative assets, our system ensures comprehensive management and reporting capabilities across all investments.

Proactive Implementation Strategy

Systemic's approach to software implementation addresses potential obstacles before they arise, ensuring a smooth project progression. Drawing on extensive experience and lessons learned from hundreds of implementations, we guarantee the right mix of resources, commitment, know-how, and technology from the outset.

Tailored Customization and Scalability

Understanding that no two clients are the same, we offer unparalleled customization. Whether you're starting big or small and planning for an aggressive growth, RiskValue™ adapts to your current and future needs with ease, growing with you through flexible, modular expansions.

Investment in Talent and Integrity

Our exceptional team is at the heart of our success. We rigorously select talented, driven individuals who not only excel in their craft but also uphold our unwavering commitment to ethical practices. This combination of expertise and integrity fosters a healthy, productive work environment, ensuring that both our clients and team benefit from a foundation of trust and transparency.

Smart Technology Adoption

Always in sync with the latest technological advancements, we judiciously employ best practices in software design and in new tools. Our decisions on technology adoption are driven by tangible benefits to our clients, ensuring cost-effectiveness and reliability.

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Return on Investment

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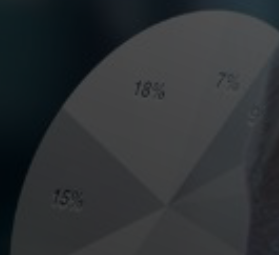
Performance Results by Year

Periods	Profit (M)
2010	11
2011	15
2012	9
2013	14
2014	14
2015	
2016	
2017	
2018	

Region



PROFIT



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Ready to see our solutions in action?

Book a 20-minute call with our team and explore how we can tailor our offerings to meet your unique needs. Dive deeper into the features and benefits that will drive your success. Let's start a conversation that could transform your business.

[Book a 20-minute call](#)

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