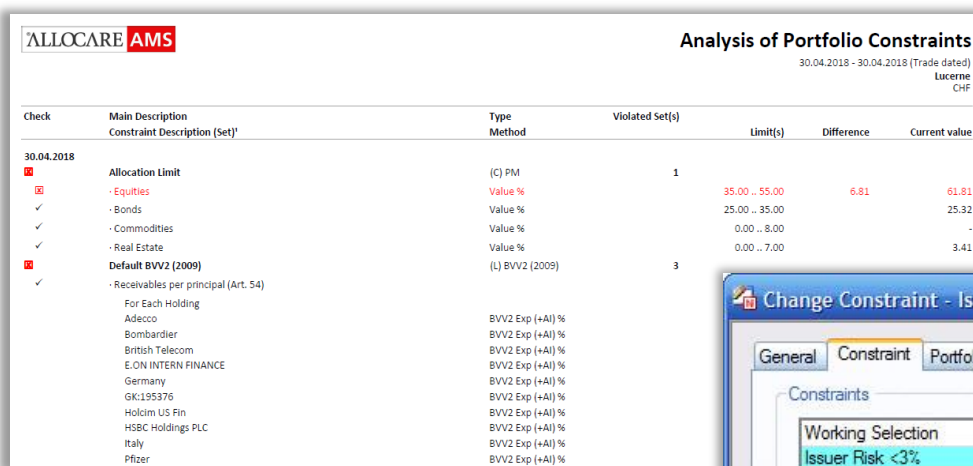


Allocare AMS – Compliance

Fund managers meet challenges with legal constraints – Investors with individual/contractual constraints ... a combined solution


ALLOCARE AMS easily allow to monitor pre- and post-trade checks for both contractual/individual and legal constraints. A central data management, analysis on-the-fly or pre-calculated in statistics on an individual data set (e.g. transactions, positions/holdings or time series such as performance/risk figures) is the best way to keep track of violations.



Analysis of Portfolio Constraints
30.04.2018 - 30.04.2018 (Trade dated)
Lucerne
CHF

Check	Main Description Constraint Description (Set)	Type Method	Violated Set(s)	Limit(s)	Difference	Current value
30.04.2018						
☒	Allocation Limit	(C) PM	1			
☒	· Equities	Value %		35.00 .. 55.00	6.81	61.81
✓	· Bonds	Value %		25.00 .. 35.00		25.32
✓	· Commodities	Value %		0.00 .. 8.00		-
✓	· Real Estate	Value %		0.00 .. 7.00		3.41
☒	Default BVV2 (2009)	(L) BVV2 (2009)	3			
✓	· Receivables per principal (Art. 54)					
	For Each Holding					
	Adecco	BVV2 Exp (+AI) %				
	Bombardier	BVV2 Exp (+AI) %				
	British Telecom	BVV2 Exp (+AI) %				
	E.ON INTERN FINANCE	BVV2 Exp (+AI) %				
	Germany	BVV2 Exp (+AI) %				
	GK:195376	BVV2 Exp (+AI) %				
	Holcim US Fin	BVV2 Exp (+AI) %				
	HSBC Holdings PLC	BVV2 Exp (+AI) %				
	Italy	BVV2 Exp (+AI) %				
	Pfizer	BVV2 Exp (+AI) %				

Allocare AMS Standard Report for constraints monitoring



Change Constraint - Issuer Risk <3%

General Constraint Portfolio Status Permission

Working Selection	For Each	Method	Value
Issuer Risk <3%			
Asset Category <> Liquidity	Issuer	{Value %}	<= 3.00
Asset Category <> Money Market			
Asset Category <> FX			

Constraint Definition

Key Functionality

- **Constraint Editor** allows you to create individual / contractual constraints in a user friendly editor
- **Pre-trade checks** based on orders
- Analysis **on-the-fly** or **pre-calculated** in statistics
- **Drill Down functionality** to check on funds or constituents
- **Standard reports** support you to present the results on any level to your audience (investors, compliance officer ...)
- **Breach Workflow** to assign a breach to user or user group, to edit and process a breach (e.g. documentation or classification). It supports customized processing and to keep track of all violations.
- **Audit Trails** record who performed constraint checks, date / time of statistics calculation and results (passed, violated, threshold)

A number of European country specific rule sets is available (extract)

- **Switzerland:** Verordnung über die berufliche Alters-, Hinterlassenen- und Invalidenvorsorge (BVV2), Kollektivanlagen-gesetz (KAG)
- **Germany:** Kapitalanlagegesetzbuch (KAGB) / Derivatever-ordnung (DerivateV)
- **Lichtenstein:** Undertakings for collective investment in transferable securities (UCITS V)
- **Austria:** Investmentfondsgesetz (InvFG), Pensionskassen-gesetz (PKG)
- **Luxembourg:** Undertakings for collective investment in transferable securities (UCITS V)
- **Ireland:** Undertakings for collective investment in transferable securities (UCITS V)

Allocare AMS – Compliance

The screenshot displays the 'Portfolio Analysis Tree 5 (Stand...)' window. The 'Portfolio' is set to 'Lucerne-2' with a valuation date of 27.01.2015. The tree shows a hierarchy: Lucerne-2 (Client Portfolio) -> Liquidity -> Equities -> CH -> CS Group N (1'000.00). A 'Constraints Monitor' dialog box is overlaid, showing a violation for 'Risk Country = US' with a value of 1. The dialog includes options for 'Accept', 'Skip', and 'Cancel', and a 'Level' dropdown set to 'Textual'.



Allocare AMS –
Order Simulation in the Analysis Tree

„Pre-trade“ Violation – further steps via „Accept“ or „Skip“

Company & Clients

Allocare AG – an independent Swiss company with 40 employees – has been developing asset management software for performance, risk and compliance since 2001. The professional standard software package **Allocare AMS** has been continuously enhanced and is successfully used by about 50 end clients in various countries across a number of industry segments such as banks, insurance companies, corporates, institutional investors, family offices, fund managers and independent asset managers.

Allocare AMS and **Allocare WEB** meet the high quality standards in asset management, such as portfolio analysis, coverage of the entire investment process including electronic order routing, compliance monitoring (pre- & post-trade), risk management (VaR), browser-based web access, and integrated client reporting.



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