

# 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.

Check	Main Description	Constraint Description (Set)	Type	Method	Violated Set(s)	Limit(s)	Difference	Current value
30.04.2018	Allocation Limit		(C) PM		1			
<input checked="" type="checkbox"/>	- Equities		Value %			35.00 .. 55.00	6.81	61.81
<input checked="" type="checkbox"/>	- Bonds		Value %			25.00 .. 35.00		25.32
<input checked="" type="checkbox"/>	- Commodities		Value %			0.00 .. 8.00		-
<input checked="" type="checkbox"/>	- Real Estate		Value %			0.00 .. 7.00		3.41
<input checked="" type="checkbox"/>	Default BVV2 (2009)		(L) BVV2 (2009)		3			
<input checked="" type="checkbox"/>	- 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

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
- **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)
- **Standard reports** support you to present the results on any level to your audience (investors, compliance officer ...)

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

- **Switzerland:** Verordnung über die berufliche Alters-, Hinterlassenen- und Invalidenvorsorge (BVV2), Kollektivanlagenverordnung (KAG)
- **Austria:** Investmentfondsgesetz (InvFG), Pensionskassengesetz (PKG)
- **Luxembourg:** Undertakings for collective investment in transferable securities (UCITS V)
- **Ireland:** Undertakings for collective investment in transferable securities (UCITS V)
- **Germany:** Bausparkassengesetz (BauSparkG), Kapitalanlagegesetzbuch (KAGB) / Derivateverordnung (DerivateV), Versicherungsaufsichtsgesetz (VAG)

# Allocare AMS – Compliance

The screenshot displays the 'Portfolio Analysis Tree 5 (Stand...)' window. The 'Portfolio' is 'Luceme-2' as of '27.01.2015'. The tree shows a hierarchy: Luceme-2 (Client Portfolio) -> Liquidity -> Equities -> CH -> CS Group N (1'000.00). A 'Constraints Monitor' dialog box is open, showing a violation: 'Luceme-2 - No U.S. Equities - No U.S. Equities' with 'Risk Country = US' and 'Investment Object: Apple'. The dialog has 'Accept', 'Skip', and 'Cancel' buttons.



**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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