

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 'Working Selection', 'For Each', 'Method', 'Value', and 'Current Value'. At the bottom, there are radio buttons for 'Level' (Overview, Standard, Detail, Textual) and checkboxes for 'Status' (Passed, Threshold, Violation, Error). Buttons for 'Accept', 'Skip', and 'Cancel' are also present.



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.



This document and the information reflected herein is solely provided for general marketing and/or informational purposes and may contain proprietary information and trademarks that are owned by Allocare AG, its affiliates and/or its licensors. No permission is granted to reprint, sell, copy, distribute, or modify any material herein, in any form or by any means without the prior written consent of Allocare AG. Copyright © 2019 Allocare AG. All rights reserved.