

Your comprehensive Investment Compliance Solution

Constraint Check in Allocare AMS

Fund managers must comply with legal, asset managers with contractual and customer-specific investment limits - we offer a combined solution.

Allocare AMS makes it possible to quickly and easily check contractual, customer-specific and legal investment limits.

Central data management and ad-hoc or periodic checks are the best possible prerequisites for identifying and processing violations at any time. Optionally, rule violations generate breaches, which can be monitored, resolved and, if necessary, reported to the supervisory authority or to investors.

Check	Main Description	Type	Method	Violated Set(s)	Limit(s)	Difference	Current Value
LI 553 - Deckung Derivate	- Deckung Zahlungsverpflichtungen aus Derivaten	(L) UCITS LI	Value Diff	0	>= 0		19768'437
LI 553(2) - Commitment-Ansatz	- Max. 100% Global Exposure	(L) UCITS LI	UCITS Global Exp % (incl. Zielfonds)	0	<= 100.00		7.54
LI 554(1) - Max. 20% Einlagen pro Kreditinstitut	- Max. 20% Einlagen pro Kreditinstitut	(L) UCITS LI		1			
	For Each Holding						
	HSBC Holdings PLC	Value %			<= 20.00	10.53	30.53
LI 554(2) - OTC Kontrahentenrisiko	- OTC Exposure mit Kreditinstituten und Netting	(L) UCITS LI	Value %	0	<= 10.00		-
	- OTC Exposure mit Kreditinstituten ohne Netting	Value %			<= 10.00		-
	- OTC Exposure mit Nicht-Kreditinstituten und Netting	Value %			<= 5.00		-
	- OTC Exposure mit Nicht-Kreditinstituten ohne Netting	Value %			<= 5.00		-
LI 554(3) - Emittenten >5% nicht mehr als 40%	- Emittenten >5% nicht mehr als 40%	(L) UCITS LI	UCITS Exp %	0	<= 40.00		-
	- Overview - Issuers >5%						-
LI 554(3) - Max. 10% Geldmarktinstrumente pro Konzern	- Max. 10% Geldmarktinstrumente pro Konzern	(L) UCITS LI	UCITS Exp %	0	<= 10.00		-
LI 554(3) - Max. 10% Wertpapiere pro Konzern	- Max. 10% Wertpapiere pro Konzern	(L) UCITS LI		1			-
	For Each Holding						
	Heineken	UCITS Exp %			<= 10.00		-
LI 554(4) - Max. 20% in Kombination pro Konzern	- Max. 20% in Kombination pro Konzern	(L) UCITS LI		1			-
	For Each Holding						
	HSBC Holdings PLC	UCITS Exp %			<= 20.00		-
LI 554(5) - Öffentliche Emittenten	- Max. 35% pro öffentlichen Emittenten	(L) UCITS LI	UCITS Exp %	0	<= 35.00		-
LI 554(6) - Covered Bonds		(L) UCITS LI		0			-

Allocare AMS - Standard Report for Constraints Monitoring

Working Selection	For Each	Method	Value
Max. 10% Wertpapiere pro Konzern			
Expose (Eco Exp)	(Holding)	(UCITS Exp %)	<= 10.00
UCITS LI Instruments = Transferable Securities			
UCITS LI Issuer Group <= Public Issuer			
UCITS LI Issuer Group <= Public Guarantor			
UCITS Risk Domicile <= EEA			
or			
UCITS LI Issuers <= Credit Institute			
or			
UCITS LI Instruments <= Covered Bonds			

Allocare AMS - Constraint Definition

Key Functionality

- **Constraint editor** for easy creation and modification of checking rules
- **Pre-trade checks** on orders, ad-hoc or automated in the order process
- **Post-trade checks** on positions, periodically and automated or ad-hoc at any time
- **Constraint monitoring** for visualization of check results
- **Drill down and resolution** of funds with consideration in the check rules
- **Breach workflow** for monitoring and processing rule violations (Breaches) with customer-specific process
- **4-eyes principle, versioning and authorization concept** for audit-compliant mapping of compliance processes
- **Audit trails** for tracing results and statistics (who, when, what)
- **Compliance standard reports** to present the results to the management, to investors and to supervisory authority

Available country-specific rule sets in Europe

- **Switzerland:** Verordnung über die berufliche Alters-, Hinterlassenen- und Invalidenvorsorge (BVV2), Kollektivanlagengesetz (KAG)
- **Germany:** Kapitalanlagegesetzbuch (KAGB) / Derivateverordnung (DerivateV)
- **Luxembourg:** Undertakings for collective investment in transferable securities (UCITS), Specialized Investment Funds (SIF), Reserved Alternative Investment Funds (RAIF)
- **Austria:** Investmentfondsgesetz (InvFG), Pensionskassengesetz (PKG)
- **Liechtenstein:** Liechtenstein: Gesetz über bestimmte Organismen für gemeinsame Anlagen in Wertpapieren (UCITSG)
- **Ireland:** Undertakings for collective investment in transferable securities (UCITS V)

Our company

FOUNDATION
2001

EMPLOYEES
50+

INSTALLATIONS
50+

COUNTRIES
10+

Allocare AG (www.allocare.com) is an independent Swiss software company and one of the leading providers of asset and wealth management software in the Swiss market. Innovative solutions based on the proven standard software **Allocare AMS** and the browser-based add-on tool **Allocare WEB** are developed exclusively in Switzerland. The clients portfolio consists of more than 50 mostly long-term clients in the banking and wealth management environment in Switzerland and abroad.

Since 2021 the Zurich-based **Allocare Data AG** (formerly numas SA) has been part of the Allocare Group. The fintech company supports clients in data management, in particular family offices and asset managers, offers reporting services and maintains **Allocare CLOUD**, a service and portfolio management platform based on Allocare AMS and Allocare WEB.

Our Products

ALLOCARE AMS

ALLOCARE WEB

ALLOCARE CLOUD

ALLOCARE AMS

ALLOCARE WEB

Our Services

- Software Implementation
- Support and Training
- Data Management
- Reporting Services
- Software as a Service (SaaS)

Tree	Investment Object Identifier	ISIN	Nominal/Quantity	Clean Price	Fx	Ref/Local	Value	Value %
Aktien-Portfolio							20 048 658	100.00
Liquidity							6 882 405	34.33
Equities							13 166 253	65.67
CHF					1.0201		2 170 463	10.83
EUR					1.0000		10 830 919	54.02
BMW I	DE0005190003		10'000.00	EUR 100.6000	1.0000		1 006 000	5.02
DAX Future Dec 2023	FDAX DEC/23		-4.00	EUR 11'600.0000	1.0000		-1'160.000	-5.79
Deutsche Bank N	DE0005140008		100'000.00	EUR 6.9120	1.0000		691'200	3.45
Deutsche Post N	DE0005552004		25'000.00	EUR 28.4050	1.0000		710'125	3.54
ENGIE	FR0010208488		50'000.00	EUR 13.0250	1.0000		651'250	3.25
Eni N	IT0003132476		50'000.00	EUR 15.0980	1.0000		754'900	3.77
Fresenius I	DE0005785604		20'000.00	EUR 49.0100	1.0000		980'200	4.89
Heineken	NL0000009165		36'000.00	EUR 96.3000	1.0000		3 466 800	17.29
ING Groep	NL0000303600		50'000.00	EUR 11.3200	1.0000		566'000	2.82
iShs EUSTX 50	DE0005933956		30'000.00	EUR 35.1400	1.0000		1 054 200	5.26
LANXESS	DE0005470405		15'000.00	EUR 52.4400	1.0000		786'600	3.92
Merck	DE0006599905		10'900.00	EUR 91.6600	1.0000		999'094	4.98
Siemens N	DE0007236101		2'500.00	EUR 129.8200	1.0000		324'550	1.62
USD							164'871	0.82

Allocare AMS – Portfolio View in Analysis Tree with Orders

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Working Selection	For Each	Method	Value	Current Value
Aktien-Portfolio - LI \$54(3) - Max. 10% Wertpapiere pro Konzern - Max. 10% Wertpapiere pro Konzern				
Expose (Eco Exp)	{Holding}			
UCITS LI Instruments = Transferable Securities	ABB	{UCITS Exp %}	<= 10.00	4.82
UCITS LI Issuer Group <=> Public Issuer	BMW	{UCITS Exp %}	<= 10.00	5.02
UCITS LI Issuer Group <=> Public Guarantor	Deutsche Bank	{UCITS Exp %}	<= 10.00	3.45
UCITS Risk Domicile <=> EEA	Deutsche Post	{UCITS Exp %}	<= 10.00	3.54
or	ENI	{UCITS Exp %}	<= 10.00	3.77
UCITS LI Issuers <=> Credit Institute	Fresenius	{UCITS Exp %}	<= 10.00	4.89
or	GDF Suez	{UCITS Exp %}	<= 10.00	3.25
UCITS LI Instruments <=> Covered Bonds	Heineken	{UCITS Exp %}	<= 10.00	17.29
	HSBC Holdings PLC	{UCITS Exp %}	<= 10.00	0.19
	IBM	{UCITS Exp %}	<= 10.00	0.63
	ING Group	{UCITS Exp %}	<= 10.00	2.82
	LANXESS	{UCITS Exp %}	<= 10.00	3.92
	Merck	{UCITS Exp %}	<= 10.00	4.98
	Nestle	{UCITS Exp %}	<= 10.00	0.00
	Siemens	{UCITS Exp %}	<= 10.00	1.62

Allocare AMS – Pre-trade Test Results with Violation

References

