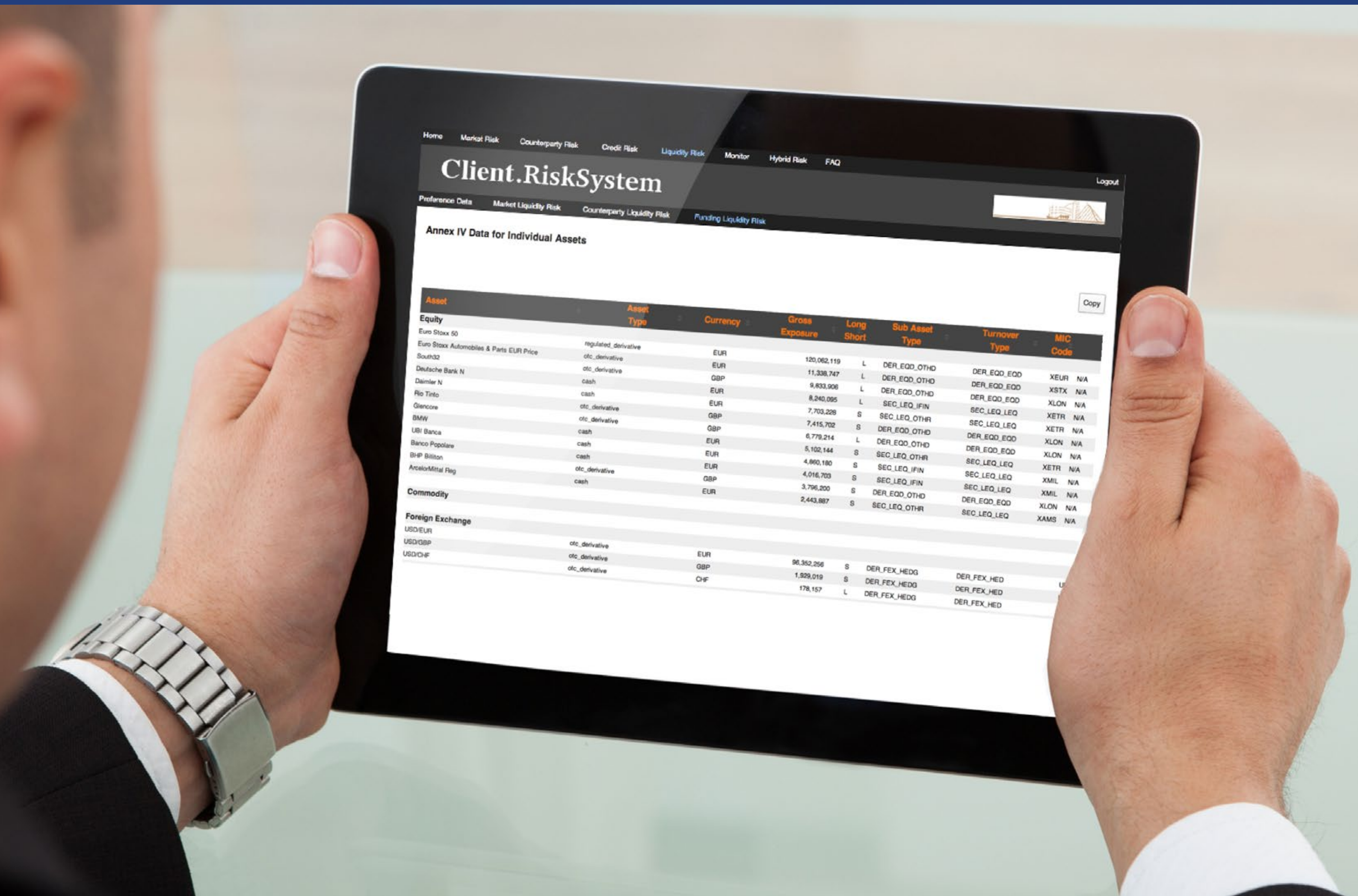
Annex IV Reporting Made Simple



Annex IV reporting is an increasingly burdensome task for many asset managers. They face complicated **data aggregation from multiple sources, regulatory evolution** and **report generation.**

RiskSystem provides clients with an end to end solution that eliminates all strain associated with Annex IV reporting:

- Integrates administrator data, time series data and indicative / meta data
- Aggregates all position / risk data into the appropriate Annex IV Schema
- Provides signature ready XML files with supporting documentation

risksystem

The Comprehensive Risk Solution

File correctly, effortlessly and on time

RiskSystem provides clients with full transparency from position data to Annex IV Schema to signiture ready XML and the output can be delivered in different formats (e.g. website, spreadsheet and/or XML)

RiskSystem will complete the initial XML verification using XSD and submit and verify the file using the relevant regulatory authority portal at the clients request.

From Position Data

#	Generic Market	Instrument	Info	Risk Factor	Position	Mkt	Risk	Portfolio
1	Boeing Co	Spot / Cash		1	30,000	133.55	180,642	Long Term
10	GBP/USD	Forward / Cash	31/01/2016	1	2,000,000	1.50	37,170	Hedges
11	S&P 500	Option-Call / Future	18/12/2015-1650	50	40	0.00	0	Hedges
12	Light Sweet Crude Oil (WTI)	Futures / Future	18/12/2015	1000	-60	47.64	194,112	Short Term
13	Electric Power Development	Spot / Cash		1	30,000	2,509	62,699	Long Term
14	Kraft Foods Inc	Spot / Cash		1	-50,000	87.82	0	Long Term
15	Westpac Banking Corp.	Forward / CFD	16/01/2016	1	400,000	29.65	463,373	Long Term
16	BMW	Spot / Cash		1	120,000	74.25	539,353	Short Term

To Enriched Data

Key	Data	Key	Data
instrument_id	6	risk_metric_value	671632.1665852036
rating		swap_curve_risk_factors	[object Object]
client_price	0.13	used_underlying_price	124.328125
sector_id	null	maturity_date	2017-03-30
position_id	5893702f0bba803ba00dd294	interest_rate	1.375
gm_name_long	10-Year US Treasury Note (US 10YR FUT OPTN Mar17C)	vega	0.06918112492006674
		market_price	0.13000000000000256
		yield	2.468750000000002
dv01	-75.1707937310068	dv01	-75.1707937310068
coupon_payment_period		interest_type	Fixed
msci_sector_code	null	maturity_time	6.650239561943874
instrument_type_id	4	expiry_date	2017-02-24
country_code	US	oas	0.3231250000000003
bb_ticker	TYH7C	delta	0.15474654099536095
gm_id	43112000098	base_currency	USD
sector_name	null	cs01	-75.1707937310068
gm_id_new	43111200002	gamma	18.12664351317073
maturity_time	6.650239561943874	volatility	0.05575694630492585

To Processed Data

Asset	Asset Type	Curr	Gross Exposure	Long Short	Sub Asset Type	Turnover Type	Instrument Code Type	MIC Code	All Code	C/P Code
CDX EM	regulated_derivative	USD	53,081,012	L	DER_CDS_INDX	DER_CDS_CDS	NONE	null	N/A	Goldman Sachs International
CDX EM	regulated_derivative	USD	15,941,595	L	DER_CDS_INDX	DER_CDS_CDS	NONE	null	N/A	JP Morgan Securities

Finally to XML


```xml
<PrincipalExposures>
  <PrincipalExposure>
    <Ranking>1</Ranking>
    <AssetMacroType>SEC</AssetMacroType>
    <SubAssetType>SEC_CSH_OTHC</SubAssetType>
    <PositionType>L</PositionType>
    <AggregatedValueAmount>40693371</AggregatedValueAmount>
    <AggregatedValueRate>27.67</AggregatedValueRate>
  </PrincipalExposure>
  <PrincipalExposure>
    <Ranking>2</Ranking>
    <AssetMacroType>SEC</AssetMacroType>
    <SubAssetType>SEC_LEQ_OTHR</SubAssetType>
    <PositionType>L</PositionType>
    <AggregatedValueAmount>23906313</AggregatedValueAmount>
    <AggregatedValueRate>16.26</AggregatedValueRate>
```


RiskSystem was founded in 2013 to provide risk management and regulatory reporting solutions to asset managers. With its headquarters in Dublin, and an office in London, RiskSystem provides cloud based comprehensive financial risk management and regulatory reporting to AIFs, AIFMs and UCITS. For further details please contact:

Simon O'Sullivan
Head of Sales and Business Development
E: simon.osullivan@risksystem.com
T: +353 1 5514471 M: +353 87 929 5722

Peter Cripwell
Chief Executive Officer
E: peter.cripwell@risksystem.com
T: +353 5513349 M: +353 87 205 7744

risksystem.com @AIFRiskSystem

risksystem
The Comprehensive Risk Solution