

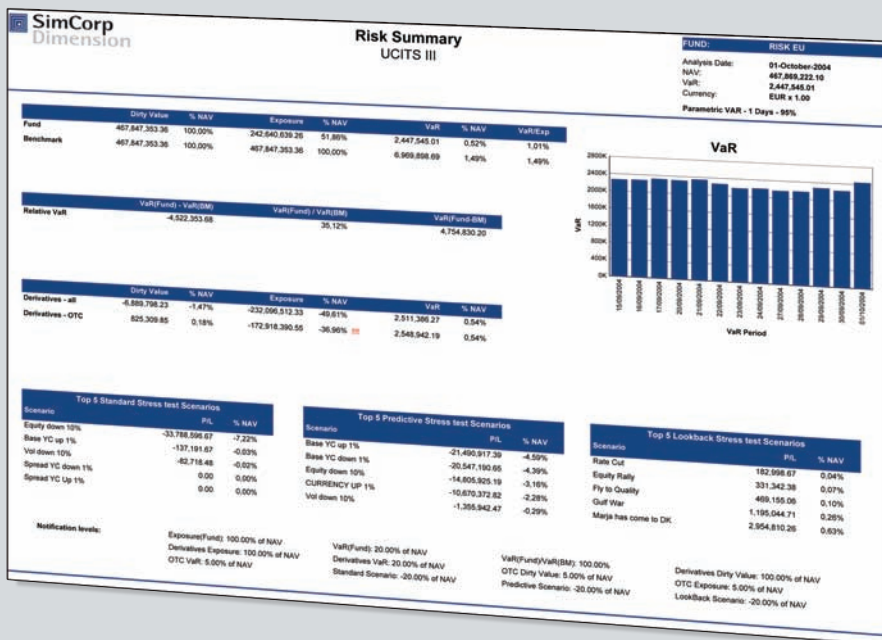


### RISK KEY RATIOS ARE COMPUTED AND STORED IN SIMCORP DIMENSION FROM WHERE ALL FIGURES CAN BE ANALYSED AND REPORTED

The **Risk Measurement** tool is SimCorp Dimension's risk calculation engine for batch and ad hoc calculations. This is the tool by which users decide whether to use the internal or the external model. The highly configurable tool enables its users to decide on a range of settings for the internal and external models, such as VaR confidence levels and the benchmark weights scaling methods (Portfolio Dirty Value or Exposure). For the internal model, this is also where the mapping is made between the risk factors and the positions. A 'look-through' functionality offers the possibility to decompose fund-of-fund structures into their lowest components. A single risk measurement can be run across all client portfolios, allowing for maximum scalability, by distributing portfolios across several calculation servers.

The **Risk Analysis Manager** is an interactive end-user analysis window which nicely displays all risk key ratios saved at every node of a selected reporting structure. In one single view, it is possible to scroll over portfolios, benchmarks, reporting structures, risk models and confidence levels to get a complete risk picture for a particular day or to achieve a trend analysis over time. In order to provide full transparency of the internal model, computation process, risk positions (Parametric VaR and Ex-ante Volatilities) as well as simulated P/L distribution (Monte Carlo and Historical VaR) are displayed and only one mouse click away from Excel.

The **Report Manager** is designed to facilitate the key ratio extraction and to provide a view of the data in a format close to the final report state. This tool enables customised reports to be easily set up and underlying data to be checked within SimCorp Dimension. Not only risk figures but also 'Period to date results' (from the Portfolio Calculation) as well as 'Risk limit usage' (from the Structure Compliance Limit) can easily be extracted and combined into one report according to a reporting structure. The SimCorp Dimension Risk Reporting solution comes with a set of standard reports that can be put into production in no time for any reporting structure.



Example of risk report