



Reporting for Institutional Investors in Funds

Delegating regulatory watch, risk calculation and report production at fund level towards Finalyse

A fresh take on risk and valuation

- ENRICHMENT
- MARKET DATA HANDLING
- VALUATION
- REGULATORY COMPLIANCE
- AUTOMATED REPORTING
- ASSET MANAGEMENT

Our risk reporting platform is a proprietary solution fully integrated with our valuation services and market data providers, enabling us to produce reports at a competitive cost. Leveraging on our in-depth knowledge of European and local regulations to calculate capital requirements considering the full range of risk exposures held by institutions through investments in fund, Finalyse "Reporting for Institutional Investors in Funds" is using our risk reporting platform to generate the following reports:

- For banks: the Solvability ratios (Solva or SolvV), Large exposure (GroMiKV), CRR (ECD and CVA), KVG, LCR, BPER, Basel II/III and CRD IV.
- For insurers: the Solvency I VAG, Solvency II TPT, including the SCR, QRT, QAD and others.
- For pension scheme investors: the IORP II and FTK, PKG, QMV, DRA and others.

Our services include:

- Funds & sub-funds' portfolios enrichment with market data.
- Implementation of data quality checks and controls.
- Performing classifications and calculations according to reporting requirements.
- Generation of the reports in the layouts and formats required.
- Delivery of the reports by SFTP or e-mails.



Learn more at www.finalyse.com/risk-reporting/reporting-for-institutional-investors-in-funds

Benefits

Here is how Finalyse can support you:

- Ensure timely distribution of your regulatory reports in the required layout/formats.
- Well-structured integrated data model allowing us to efficiently automate reporting process and reinforce data quality at each step.
- Fully automated and auditable calculation and reporting process. The human workforce only focuses on high value added task (e.g: methodological updates, analysis of calculation results, validation and controls).
- Leverage on our proprietary risk calculation engines and pricing libraries.
- Leverage on our seasoned risk management experts to answer any questions raised by your institutional investors.
- Leverage on our regulatory watch department to benefit from calculation and report always compliant with the latest regulatory evolutions.

Motivation

European banks, pension funds and insurance companies have been confronted with fundamental modernisations in supervisory law for several years. They have to comply with stricter regulations when investing in funds.

Under existing regulations, banks, pension funds and insurance companies generally have the following options for reporting on their investments in funds:

- Treat funds as equity positions which trigger higher capital requirements.
- Apply the transparency or look-through approach: treat each asset in a fund as directly held and apply the corresponding capital requirements treatment, which generally leads to lower capital requirements, especially for fixed income or diversified funds.

If they choose the second option, the institutional investors require from asset managers comprehensive transparent data on the investment portfolios they invest in, to fulfil their regulatory requirements.

AMSTERDAM BRUSSELS BUDAPEST DUBLIN LUXEMBOURG PARIS WARSAW