

PRODUCTS

Risk Monitoring

FUNDS  AXIS

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Overview

At Funds-Axis, we provide comprehensive out-of-the box Risk Monitoring Solutions.

Our solution fully meets the regulatory requirements and is backed up by in-depth training and best practice Risk Management Procedures documentation.

Our Risk Monitoring Solutions:

- \ Liquidity Risk
- \ Counterparty Risk
- \ Leverage
- \ Value-at-Risk

Regulatory Requirements:

- \ UCITS
- \ AIFMD
- \ SEC

Key Features:

- \ Comprehensive Monitoring
- \ In-depth Training
- \ RMP Documentation

Derivatives

We accurately and transparently monitor for derivatives in accordance with the UCITS and AIFMD provisions.

Time-series reporting for:


- \ Commitment Exposure – UCITS and AIFMD
- \ Notional Exposure – UCITS
- \ AUM calculated under Article 3 – AIFMD
- \ Gross Exposure – AIFMD
- \ Value-at-Risk


Our Derivatives Functionality:


- \ Look-through to underlying of derivative, including UCITS position (Issuer-Concentration) risk
- \ De-composition of indices and baskets (required for shareholder disclosure rules)
- \ Global Exposure commitment approach in accordance with ESMA Guidelines for UCITS and AIFMD, including for netting and hedging
- \ Notional Leverage / Gross Method calculations in accordance with ESMA Guidelines for UCITS and AIFMD
- \ Counterparty Exposure calculation in accordance with ESMA Guidelines, including for netting and collateral
- \ Cover monitoring for cash and physically settled derivatives
- \ Re-calculation of derivatives valuation
- \ Collateral monitoring
- \ Change identification – identification of new instruments, strategies, exchanges, and counterparties used on funds





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