PERFORMANCE & RISK REPORTING

CACEIS provides a wide range of proven outsourcing solutions that enable your organisation to mitigate risk, reduce costs and increase efficiency. We have extensive experience providing reports that add value to your business.

RICH REFERENCE DATABASE, CERTIFIED DATA QUALITY AND ASSET TRANSPARENCY

- Breadth and depth of data
- Internal governance procedures covering the accuracy, completeness and relevance of information
- Robust and transparent portfolio calculation engine compliant with Basel III and Solvency II requirements
- Expertise recognised by ISO 9001 Certification, SSAE 16 and ISAE 3402 Type II audits
- Full control over production and delivery lead times (98% of deliveries on time for over 20,000 reports annually.
- Accuracy of reproduced data (return rate less than 1%)

A FULLY AUTOMATED AND INTEGRATED PROCESS FROM DATA COLLECTION TO FINAL REPORTS DELIVERY, ENSURING SAFETY AND RELIABILITY

- State-of-the-art calculation tools
- Efficient process with controls operating at each stage
- Standard or taylor-made reports (frequency, choice of data to be included and indicators to be highlighted, choice of colours, logos, fonts, etc.)
- Easily accessible through the OLIS Performance section

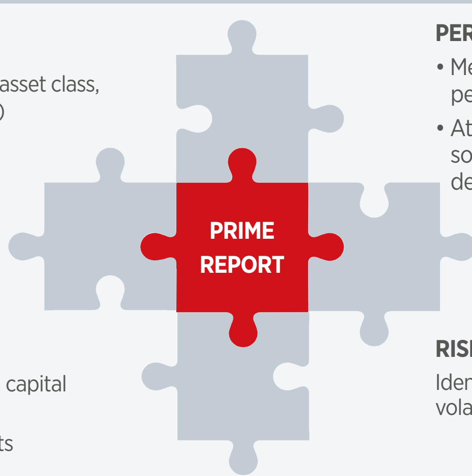
PRIME REPORT: EXPERTISE IN PERFORMANCE AND RISK ANALYTICS

ASSET ALLOCATION

Portfolio overview (split by asset class, currency, sector, rating, etc.)

PERFORMANCE

- Measurement: compare and calculate performance against benchmarks
- Attribution: identify and quantify the sources of excess performance to determine where value was added



MARKET RISK

- Basel, Solvency: minimum capital requirements
- VaR calculation, stress tests

RISK/RETURN ANALYSIS

Identify and quantify sources of excess volatility

caceis
INVESTOR SERVICES

A WIDE VARIETY OF FINANCIAL REPORTS CUSTOMISED FOR ALL RISK PROFILES AND INSTRUMENTS

- Performance factsheets with risk indicators (e.g. portfolio and benchmark volatility, ex-post tracking error, Sharpe ratio, information ratio, etc.)
- Monthly synthetic factsheets displaying the portfolio features, as well as a basic analysis of assets according to various criteria (e.g. breakdown by asset class, geographical area, currency, sector, rating, etc.)
- Performance grids showing a synthesis of a group of portfolio performances compared to benchmarks
- Performance contribution factsheets measuring the contribution of each pocket and/or asset to the overall portfolio performance
- Performance attribution factsheets (equity and fixed income)
- Complete monthly dashboards dedicated to institutional investors, detailing the information included in the monthly synthetic factsheets (e.g. risk measurement, performance measurement, quality measurement)
- Volatility attribution reports
- Value-at-Risk calculation and analysis
- Stress-test simulations
- Solvency II reports (e.g. market SCR computation, tripartite file production)
- Executive reports dedicated to top management to monitor and assess all risks (distribution, administration and investment management) of a given investment fund

ILLUSTRATION OF MONTHLY SYNTHETIC FUND FACTSHEETS

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