EdgeLab Risk API

**Quantify the risk of investment portfolios
and turn data into action**

EDGELAB
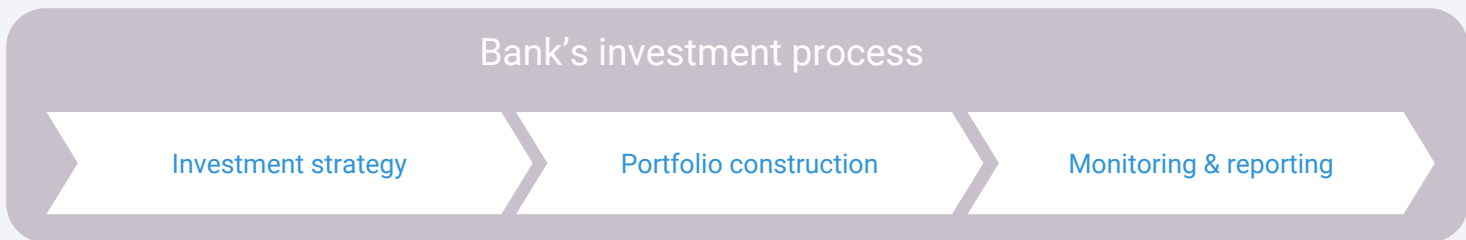
Our
Product

Capabilities

Key features

Benefits

SOLUTION
We support your investment process and enable multiple use cases to enhance it

Bank's investment process

Investment strategy → Portfolio construction → Monitoring & reporting

Easy integration ⊕ with standard API

EDGELAB   Risk engine for portfolio analytics

CAPABILITIES
Explore a new world of analytics possibilities

Identify risks

Understand what drives the true risk of your investment portfolio

Measure impact

Assess the impact of the risk factors considering all portfolio effects

Act immediately

Take data-driven decisions to assess and mitigate risks

RISK MEASURES
Gain a better understanding and control of risk

Measure risk of a standalone asset or an aggregated view using the most relevant metrics to your use case, e.g. counterparty, interest rate or FX risks
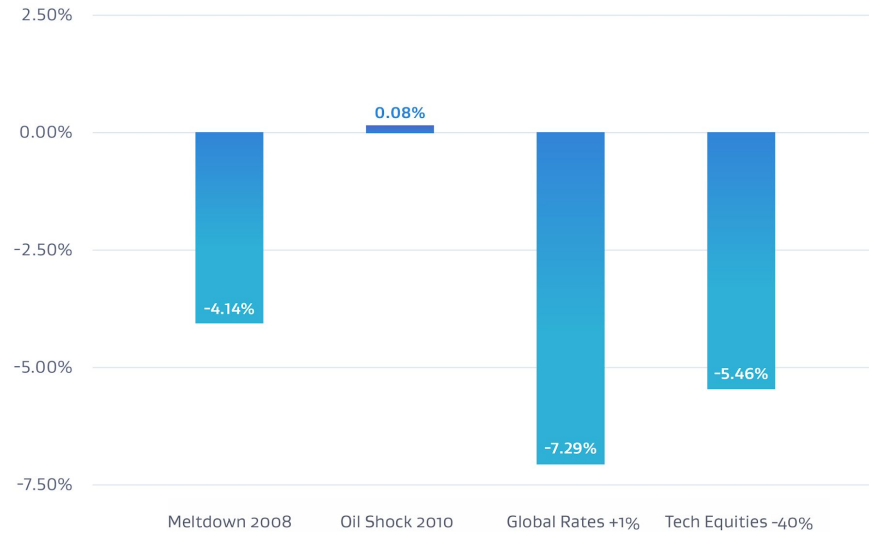
PORTFOLIO		VALUE AT RISK	VOLATILITY	EXPECTED SHORTFALL
Reference currency	EUR	2.60%	1.91%	3.55%

COMPOSITION	LOCAL CURRENCY	VALUE AT RISK	VOLATILITY	EXPECTED SHORTFALL
Asset 1	CHF	4.37%	3.35%	5.92%
Asset 2	CHF	6.08%	5.85%	9.28%
Asset 3	SEK	4.74%	5.36%	7.62%
Asset 4	CHF	6.08%	4.28%	7.74%
Cash	CHF	2.66%	1.94%	3.57%

SCENARIO ANALYSIS
Check robustness of portfolios against market movements

Evaluate the impact on your assets and portfolio of historical or user-defined events (stress-tests) based on a large set of factors
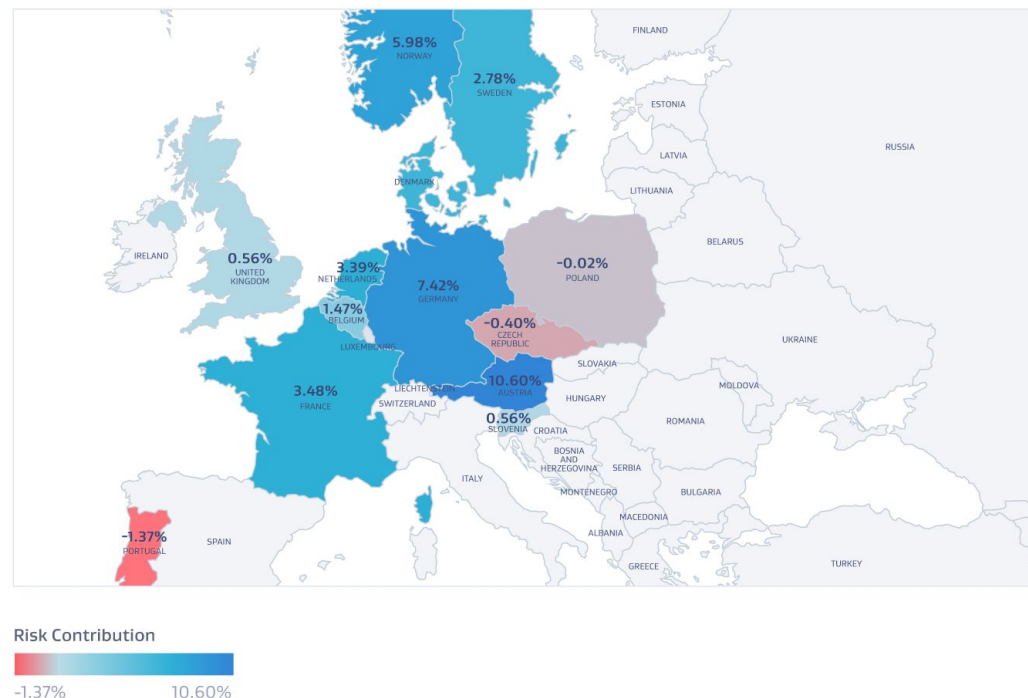
STRESS TEST ON INVESTMENT PORTFOLIO

SENSITIVITY ANALYSIS
Check dependencies with respect to key performance and risk drivers

Measure the sensitivity of your
assets and portfolios of moves on
market variables such as interest
rates, credit curves or volatility

COUNTRY OF RISK ALLOCATION

Risk Contribution

-1.37%   10.60%

RISK CLASSIFICATION
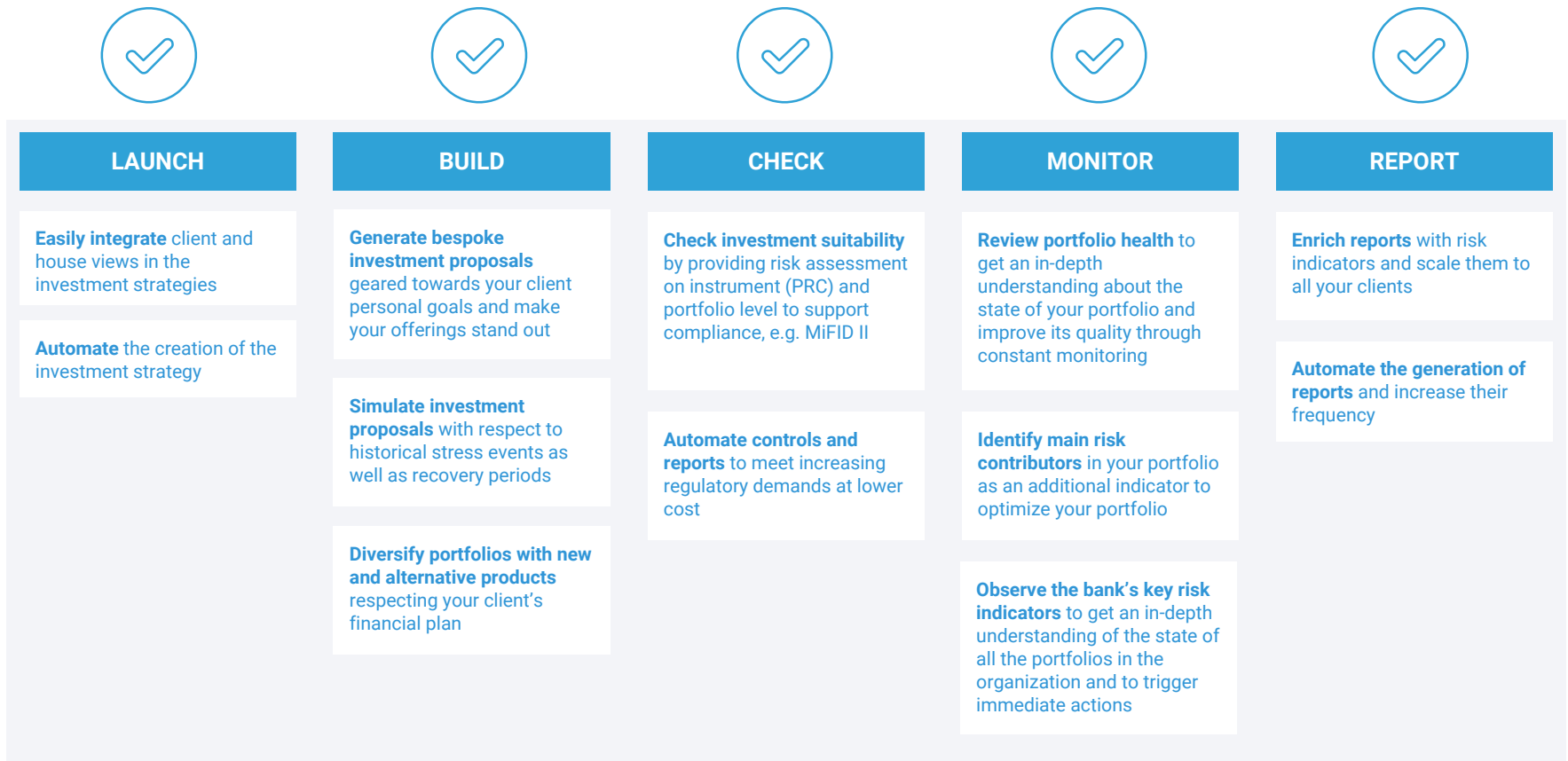## Address the transparency needs of clients and regulators

Classify the risk of an asset (PRC) and of a portfolio to ensure compliance with investment risk suitability regulations, e.g. MiFID II, FIDLEG, HKMA, MAS

Client risk profile	● ● ○ ○ ○
Portfolio risk grade	● ● ● ○ ○
Investment suitability	✖
Reference currency	EUR

COMPOSITION	LOCAL CURRENCY	EXPECTED SHORTFALL	PRODUCT RISK CLASSIFICATION
Asset 1	CHF	5.92%	● ● ● ○ ○
Asset 2	CHF	9.28%	● ● ● ● ○
Asset 3	SEK	7.62%	● ● ● ○ ○
Asset 4	CHF	7.74%	● ● ● ● ○
Cash	CHF	3.57%	● ○ ○ ○ ○

USE CASES
Utilize data to enable multiple use cases along the investment process

LAUNCH	BUILD	CHECK	MONITOR	REPORT
Easily integrate client and house views in the investment strategies	**Generate bespoke investment proposals** geared towards your client personal goals and make your offerings stand out	**Check investment suitability** by providing risk assessment on instrument (PRC) and portfolio level to support compliance, e.g. MiFID II	**Review portfolio health** to get an in-depth understanding about the state of your portfolio and improve its quality through constant monitoring	**Enrich reports** with risk indicators and scale them to all your clients
Automate the creation of the investment strategy	**Simulate investment proposals** with respect to historical stress events as well as recovery periods	**Automate controls and reports** to meet increasing regulatory demands at lower cost	**Identify main risk contributors** in your portfolio as an additional indicator to optimize your portfolio	**Automate the generation of reports** and increase their frequency
	Diversify portfolios with new and alternative products respecting your client's financial plan		**Observe the bank's key risk indicators** to get an in-depth understanding of the state of all the portfolios in the organization and to trigger immediate actions	

KEY FEATURES
Establish a single source of truth for risk metrics

Broad coverage

We cover multiple asset classes (incl. structured products and derivatives) across many geographical markets

360° view on risk

You get depth and breadth of risks across any portfolio dimensions - fine grained or aggregated

Capturing the true risk

Our risk engine provides an understanding of the origin of the risk and to the risk carried by each position in a portfolio

Risk metrics in seconds

We leverage modern technologies which enables us to easily compute massive amounts of data

Easy integration

Our solution is cloud-based and integrates seamlessly through API into existing application landscape

BENEFITS
Leverage our unique set of capabilities to solve your daily challenges

We will help you redesign your investment business
through actionable risk analytics

YOU CAN REACH

Customer loyalty

Better serve your clients to gain competitive advantage

Operational efficiency

Automate processes and enable advisors to serve more clients

Regulatory compliance

Ensure investment suitability and build credibility

High ROI

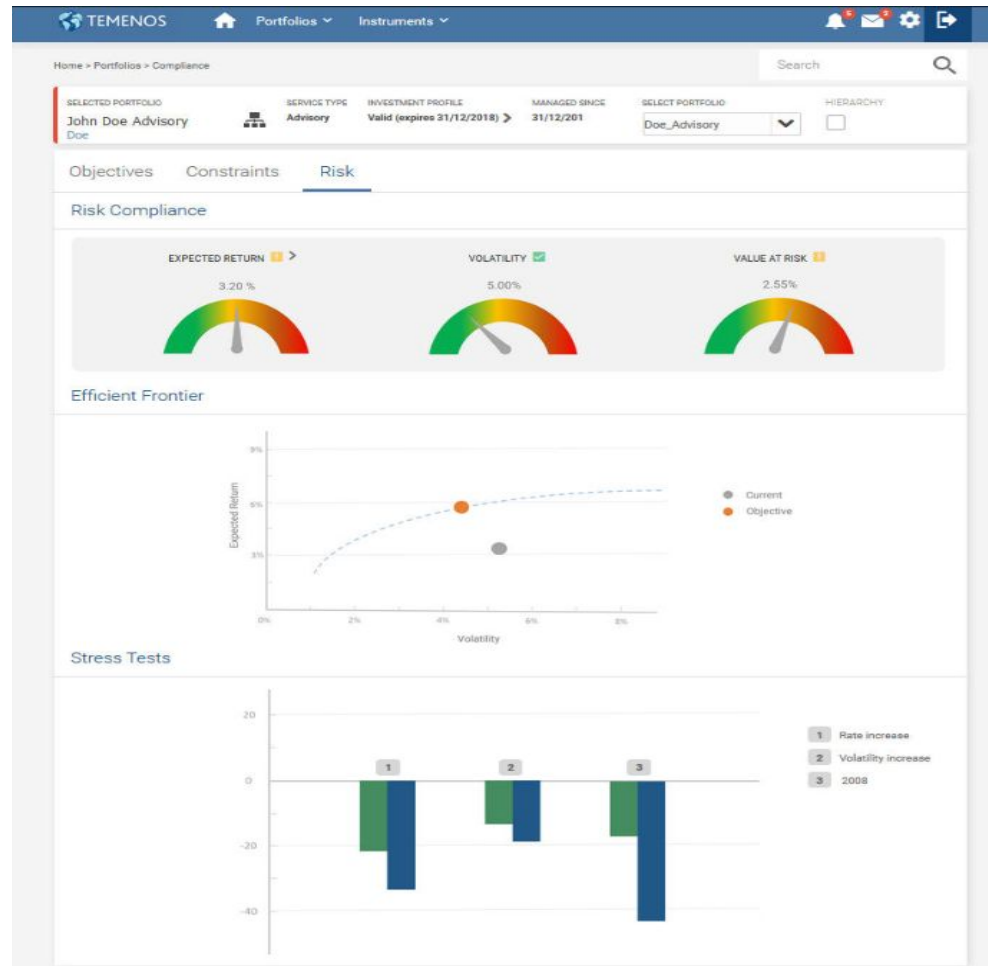Expand product and service offerings to boost revenue

GROWTH AND SCALABILITY

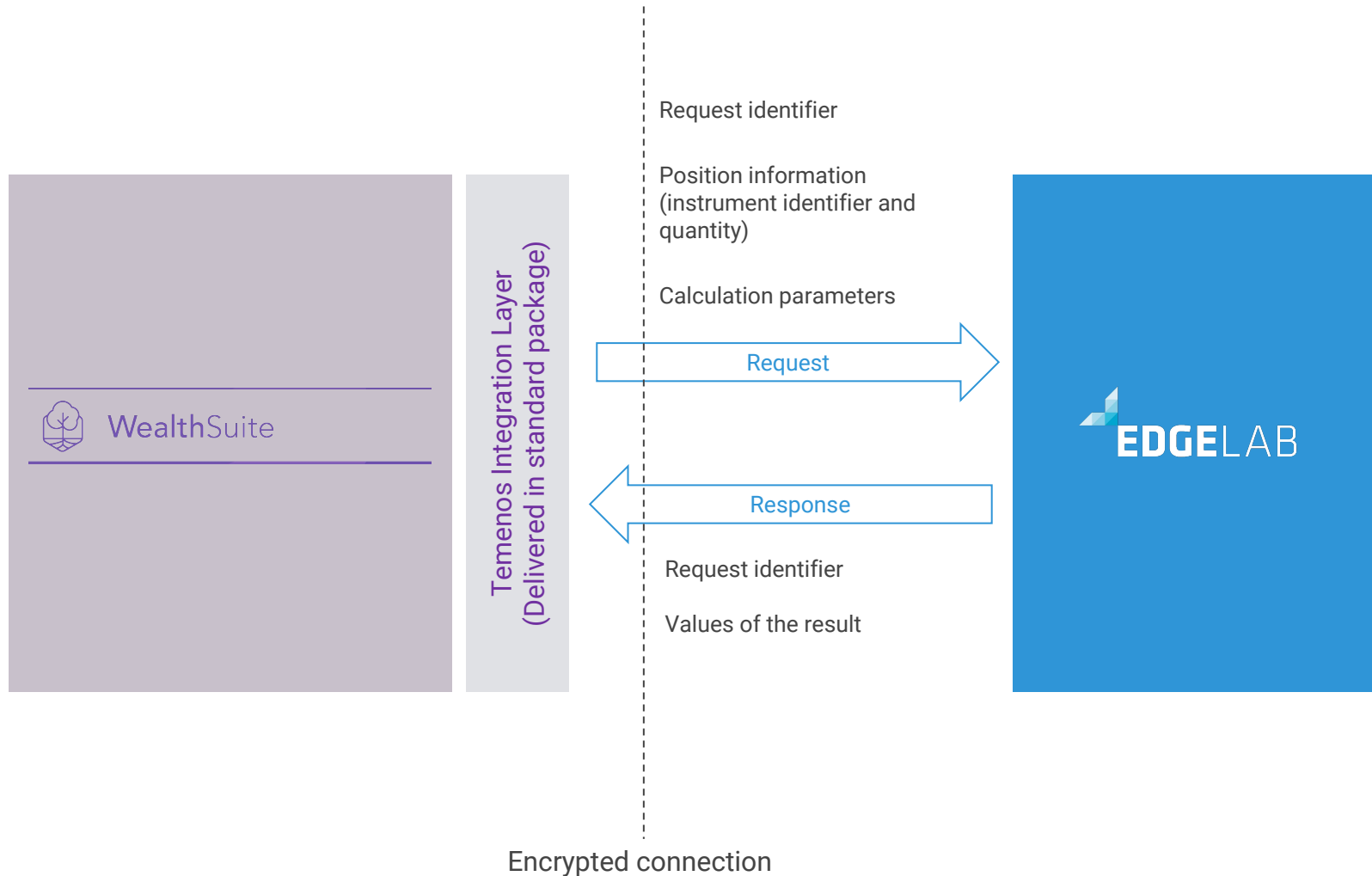# EdgeLab & WealthSuite

Use cases

Data flow

USE CASES
EdgeLab delivers a multi-asset class solution for portfolio risks in WealthSuite

DATA FLOW
No client sensitive data is transferred

WealthSuite

Temenos Integration Layer
(Delivered in standard package)

EDGELAB

Request identifier

Position information
(instrument identifier and
quantity)

Calculation parameters

Request →

← Response

Request identifier

Values of the result

Encrypted connection

EDGELAB

ABOUT US

EdgeLab is a privately held Swiss company that curates financial data and provides investment intelligence to asset and wealth management professionals.

Thanks to our granular risk analytics and cutting edge technologies, we allow banks and wealth managers to grow and scale their investment business.

www.edgelab.ch

We serve international clients across Europe, Asia, Middle East and North America and our technology is embedded in portfolio management solutions offered by trusted partners.

EDGELAB

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