QUANTYX [YX]

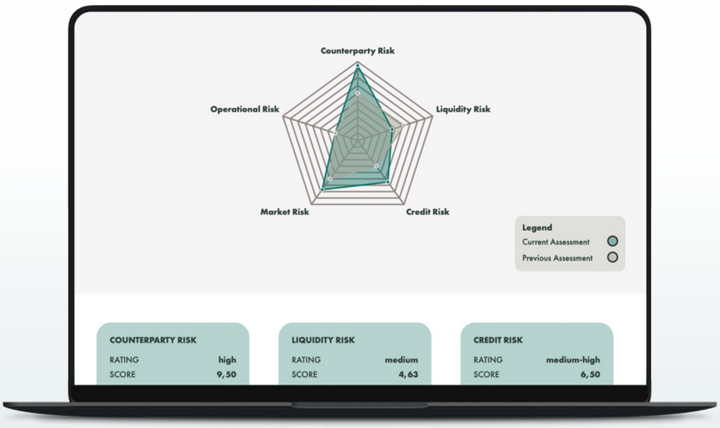
Alternative Investment Risk Management

SIMULATING RISK AND PERFORMANCE

Market leading integrated platform for alternative investment risk management, performance simulation, PD estimate, performance contribution and automatic reporting. Quantyx RM offers proven Risk Assessment models at Fund and Asset levels. The platform covers all the alternative investment asset classes and strategies, from PE to RE, from VC to Infra, PD and FoF, allowing for customizable reporting.

Quantyx RM integrates efficiently risk analytics and future performance projections at asset and fund level, providing impact simulation on the portfolio risk/return profile and on the waterfall. The platform is built to strengthen the risk management processes and in turn helps in improving transparency and consistency in alternative investment ptf management, with better external communication with institutional clients.

BENEFITS



STRONG AIFMD ALIGNMENT

- Risk Models built according to all the AIFMD suggestions and requirements
- 5 risk factors + specific risk category, mostly quantitative
- Dedicated ESG Risk Factor ready to be promoted!
- Fund and Asset level are assessed separately
- Ongoing regulatory alignment is provided by Quantyx
- Investment constraints semi-automatic check

EXPERIENCE AND CONSISTENCY

- Market-leading Risk Models for all the alternative investment asset class
- Full identification of the most suitable key risk indicators
- Differentiated for each alternative investment asset class but consistent and comparable in time
- Proven on the field after several years of interaction with GPs and regulators
- Self-Elaboration aid in running the models

DATA MANAGEMENT AND RISK ANALYSES

- Create automatic links to third party data sources
- Flexibility and scalability of the platform
- Input and data load in Quantyx RM can be outsourced to Quantyx team
- Validate the data and make them accessible to everyone in your organization
- Quantyx team can run the Risk Assessment models in the platform on your behalf

QUANTYX RM
FEATURES

RISK ASSESSMENT

- Quantitative and effective in capturing the key risk factors
- Differentiated between Fund and Asset levels
- Non linear risk factors weighted average
- Thresholds of significance subject to annual back-testing

WATERFALL PROJECTIONS

- Hurdle Rate calculation under multiple confidence levels
- Carried Interest pre-deal simulation
- Probability of reaching the Hurdle Rate

PERFORMANCE SIMULATION

- Montecarlo portfolio simulation based on time and cash multiple of exit
- Fund and asset's Cash Flow projections and J-Curve dispersion
- Cash shortfall forecast under multiple confidence levels

PERFORMANCE CONTRIBUTION

- Performance de-composition at asset and portfolio level
- Accurate measure of value creation drivers
- Applicable on realized returns and NAV projections

PORTFOLIO ANALYTICS

- Position keeping and current performance metrics
- Portfolio analytics
- Centralized and Full data set with multiple data layers
- Document repository

REPORTING

- Dynamic definition of management reports
- Easy to access to customizable investor's reporting service
- Standard templates for risk and compliance
- Automated/self-managed delivery

REQUEST A DEMO

www.quantyx.net

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