

Axioma Reporting Solutions

EU UCITS FUNDS

UCITS (Undertakings for Collective Investment in Transferable Securities) refers to a set of European Union Directives that established a harmonized framework for the creation, management and marketing of retail collective investment schemes in the EU (and EEA) Member States, with a strong focus on investors' protection and product regulation.

Axioma offers comprehensive support to UCITS funds and managers. Our clients can easily leverage Axioma's technology solutions to produce all essential analytics and reporting metrics to meet requirements set by various European regulators in relation to UCITS (including the Luxembourg CSSF UCITS Risk Reporting).

KEY FACTS ABOUT THE INVESTMENT RISK LIMITS OF UCITS:

- UCITS impose a broad category of assets that may be held in the portfolio.
- Assets must be assessed for eligibility.
- Portfolio risk diversification and liquidity requirements must be adhered to.
- A clear and robust risk management process must be in place to address global, leverage and counterparty exposure.
- Breaches of limits must be monitored and reported.
- UCITS funds have to operate within specific investment parameters.
- A maximum of 10% of a funds assets can be in unlisted securities.
- Up to 10% of transferable securities or money market funds can be issued by the same body (exceptions available to this restriction).
- No more than 20% can be invested in one collective investment scheme and no more than 30% in non UCITS.
- The risk exposure to a non credit counterpart may be up to 5%.
- No more than 20% can be invested in index tracking funds.

AXIOMA BENEFITS

- Axioma Reporting Solutions reduces time spent consolidating and preparing data so that clients are able to reduce their total cost of ownership and pay more attention to reviewing and submitting reports.
- Unlike other Regulatory Reporting platforms, Axioma can integrate its powerful risk engine (Axioma Risk) to support all market risk calculations and seamlessly integrate with the reporting output.
- Axioma client UI offers direct connectivity to a number of Regulators including UK, Luxembourg and the SEC.

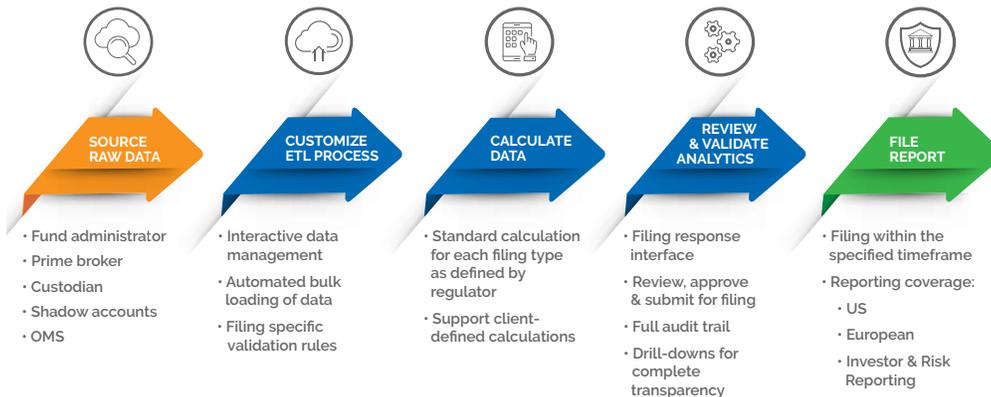


THE MANAGED SERVICE

On top of a powerful technology offering, the Axioma Reporting Solutions managed service takes pain out of clients' hands. Axioma offers a completely outsourced regulatory reporting service, driven by experienced and knowledgeable regulatory experts. We pair the Technology Platform with our proven Managed Service, which includes customization of a workflow between Axioma, client teams and any additional vendors needed to produce client reports.

- **Identification of necessary data sources**, typically originating from a combination of Fund Administration raw output of positional information, prime broker counterparty data and internal client systems.
- **Build of a custom extraction, translation and loading process** ("ETL") to receive raw data from identified sources and map it to a necessary format in the Data Console.
- **Validation of data once in the Data Console** and generation of specified report(s).
- **Maintenance and update of workflows** to account for raw data changes from client input.

THE AXIOMA INTEGRATED WORKFLOW



WHY AXIOMA?

Axioma, Inc. is the leading provider of innovative risk-management and portfolio-construction solutions to financial institutions worldwide. With an emphasis on innovation, outstanding service and open-platform technology, Axioma gives its clients more choice, greater flexibility and increased performance. Founded in 1998, Axioma is headquartered in New York, with offices in Atlanta, Frankfurt, Geneva, Hong Kong, London, Melbourne, Paris, San Francisco, Singapore, Sydney and Tokyo.



Axioma at a Glance

- Founded in 1998
- Headquartered in New York with 11 regional offices
- 250+ employees
- 7000+ professional users

Awards

Buy-Side Market Risk Management Product of the Year – Risk.net Market Technology Awards 2018

Appeared on the Chartis RiskTech100® 2018, a ranking of the world's most significant risk and compliance technology companies

Risk Management System of the Year – 2017 Global Investor Investment Excellence Awards

Sebastian Ceria, CEO, was named to Institutional Investor's Tech 40 List of "Financial Technology Leaders" for the 4th consecutive year – 2017

Contact us to learn more about how Axioma can help you better manage risk and enhance your investment process.

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