

## Linedata Derivation

Manage complex portfolio risk management with ease and confidence



Reliable, transparent portfolio risk management aligned across your platforms, portfolios and strategies has never been more critical.

With increasingly complex investments and demands from both regulators and investors, should you entrust your firm's value and reputation to a risk system that is hard to monitor and even harder to understand?

Configurable Linedata Derivation delivers real time risk management that is comprehensive, yet easy to use and trusted by firms from start-up hedge funds to large, growing institutional managers.

### **Linedata Derivation:** **Transparent, detailed portfolio risk insight**

Linedata Derivation provides flexibility to view your risk in your own way via a modern UI with a range of attractive APIs. Developed on-the-desk, it delivers detailed security level risk for analysis and hedging for portfolio managers, traders, and analysts, with summary fund level risk geared to C-suite, board and investors, and quality end-of-day risk reporting.

Given the importance of transparency for complex market risk, Linedata Derivation offers full visibility of sophisticated model calculations with a large range of data so that you can fully understand exactly why a VaR or Delta calculation are what they are.

Benefit from efficient, reliable risk management in a light touch application, allowing you to focus on using risk to add value to your portfolio performance.

### **Your Benefits:** **Flexible, scalable, reliable**

- Ultimate scalability. With the power to calculate analytics across multiple asset classes, it is purpose built for both one desk or many user clients.
- Seamless integration. Flexible access to create in-depth risk insights; agnostic for any OMS, PMS and market data source.
- Extensive user defined fields and formulas allow you to easily build bespoke views.
- Expert support. Exceptional level of knowledge and service is our standard, ensuring expeditious, timely issue resolution.

## Get serious about portfolio risk management capabilities



### Security capabilities

- Extensive asset class coverage for equity, fixed income and credit securities including derivatives
- Security calculators to understand specific risks of a security
- Options trading tools: dividend calculator, volatility surface, volatility graphs, trading scenarios
- Convertible Bond tools: delta calculator, market making, hedging tools and new issue calculator
- Rich formula language to build bespoke columns



### Detailed Risk Management

- Analytics calculators allow access to a securities' risk profile for new opportunities and hedging
- Value at Risk: multi factor and multi asset. Including expected shortfall, contribution and marginal Value at Risk
- Scenario analysis stress testing; Hypothetical Risk shocks and real historical scenarios
- Risk bucketing by any factor, aggregated at any level
- Risk limits: set and monitor exposure limits to each Greek
- Exposure monitoring
- Historical risk allowing you to lookback at how risks have evolved
  - . Portfolio managers have position level risk to view their current exposures
  - . Rho and Credit rho duration buckets to allow for duration accurate hedging



### Quality Reporting

- Automatically generated reports
- Customizable report templates
- Tabular data, scatter, column, stacked column, bar, line, pie charts
- Chart historical instrument data, worksheet data in Display
- Save, customize charts, edit and export chart data to Excel

## Linedata Asset Management

We offer a robust, configurable platform of software, data and services that enable our wealth, institutional and alternative clients to grow, operate efficiently, manage change and provide excellent service to their own clients and stakeholders.

## About Linedata

With 25 years' experience, Linedata provides global humanized technology solutions and services for the asset management and credit industries that help its clients to evolve and to operate at the highest levels.

**700+**

clients

**50+**

countries

**1,100**

employees

**20**

offices



To learn more, contact us at [linedata.com/contact](mailto:info@linedata.com) or visit [linedata.com](http://linedata.com)